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R-TR-76-019

HYPERVELOCITY INFLIGHT TRAJECTORY SCATTER (HITS) CN CODE

USER'S MANUAL

ROBERT G. BELLAIRE
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APRIL 1976

FINAL REPORT

PREPARED BY

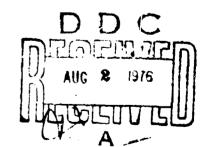
AVCO CORPORATION 201 LOWELL STREET WILMINGTON, MA 01887 CONTRACT NO. DAAA09-74-C-2026-P00004

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HYPERVELOCITY INFLIGHT TRAJECTORY SCATTER (HITS) CODE USER'S MANUAL

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AVSD-0137-76-CR

Contract DAAA09-74-C-2026-P00004

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April 1976

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SECURITY CLASSIFICATION OF THIS PAGE (Then Date)	Entered)	
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Hyporvelocity Inflight Traje	ctory Scatter	
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11. CONTROLLING OFFICE NAME AND ADDRESS		E. RESELT DAVE
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Rodman Laboratory, Rock Isla	nd Arsenal, L	15. HUMBER OF PAGES
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14. MONITORING AGENCY HAME & ADDRESS(II different	rom Controlling Office)	15. SECURITY CLASS, (of this report)
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dispersion		ı
computer code user's manual		<u></u>
increased velocity projectil	e	i į
exterior ballistics	•	-
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of a gun launched projectile.	Projectile dis	spersion is a funda-
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20. Abstract (Concl'd)

coefficients to the sources of projectile dispersion. The error budgets statistically define projectile dispersion at a level conducive to interpretation and comprehensive understanding.

HITS evaluates projectile dispersion by either analytic or Monte Carlo methods employing trajectory equations. The trajectory equations are closed form approximations to the six degrees of freedom equations of motion. The closed form equations presume the projectile does not experience transonic flow conditions during any phase of flight. This limits the present HITS code to this type of projectile (referred to here as "hypervelocity", with no other competation intended). The trajectory equations have been subjected to extensive testing. In all cases they were accurate to within engineering tolerances. These equations have potential application to operational fire control computers, the computation of firing tables, and any other situation requiring rapid, accurate, low-cost trajectory determination.

Since this report is a User's Manual, the emphasis is placed on providing the information necessary to operate the code and interpret the results. Detailed input/output information is summarized in tables featuring step-by-step cook-book instructions. Example problems are discussed. Appendices present the theoretical and programming fine points; as well as the complete program listing.

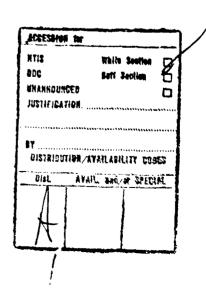
FOREWORD

This User's Manual was prepared by Avco Systems Division, 201 Lowell Street, Wilmington, Massachusetts C1887, for the U. S. Army Armament Command, Gen. T. J. Rodman Laboratory, Rock Island Arsenal, Rock Island Illinois 61201, with Mr. William P. Wohlford of the Research Directorate as contract monitor.

The principal authors appreciate the contributions and suggestions offered by their colleagues: P. Crimi, R. Flaherty, P. Fote, R. Kingsley, W. Reinecke, and R. Torrani.

The authors wish to thank the many Rock Island personnel, and particularly Mr. William P. Wohlford and Mr. Charles S. Hicks, who provided Avco with much timely and relevant data and many sound suggestions.

The authors also wish to thank Mrs. L. Kiley, Mrs. J. Di Pietro, Mrs. P. Ford and Miss M. Smith for their careful and conscientious typing, Mrs. H. Cassell for the many equations, Miss A. Gaudet and Mr. R. Gaumond for their excellent art work, and Mr. E. Schurmann and Mr. L. Sacks for their editorial assistance.



ABSTRACT

This report is a User's Manual for the HITS computer code. The HITS code statistically evaluates "projectile dispersion," which is the dispersion associated with the inflight behavior of a gun launched projectile. Projectile dispersion is a fundamental limit on overall weapon system effectiveness. The code is an automated computer-based analytic procedure for computing crossrange and downrange dispersion error budgets and sensitivity coefficients to the sources of projectile dispersion. The error budgets statistically define projectile dispersion at a level conducive to interpretation and comprehensive understanding.

HITS evaluates projectile dispersion by either analytic or Monte Carlo methods employing trajectory equations. The trajectory equations are closed form approximations to the six degrees of freedom equations of motion. The closed form equations presume the projectile does not experience transonic flow conditions during any phase of flight. This limits the present HITS code to this type of projectile (referred to here as "hypervelocity", with no other connotation intended). The trajectory equations have been subjected to extensive testing. In all cases they were accurate to within engineering tolerances. These equations have potential application to operational fire control computers, the computation of firing tables, and any other situation requiring rapid, accurate, low-cost trajectory determination.

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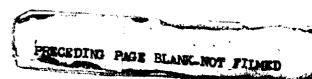


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1.0 ENGINEERING PERSPECTIVE

The Hypervelocity Inflight Trajectory Scatter (HITS) computer code is an automated procedure for evaluating "projectile dispersion", which is the dispersion associated with the inflight behavior of a gun launched projectile. This report documents the code in the format of a User's Manual. Primary emphasis is placed on the information necessary to operate the code and interpret the results. Theoretical aspects and computational details are treated in the appendices.

This chapter addresses the following. Section 1.1 identifies the sources of projectile dispersion and, thereby, more clearly defines the term. Section 1.2 discusses the relationship of projectile dispersion to overall weapon system effectiveness. The dispersion analysis methodology suggested by the code is illustrated by example in Section 1.3. Section 1.4 summarizes the limitations of the code. An overview of the report is presented in Section 1.5. The overall objective of this chapter is to enable the engineer to quickly determine the utility of HITS with respect to his particular problem.

1.1 Projectile Dispersion Sources

The HITS computer code quantifies projectile dispersion. Projectile dispersion is defined here to be the dispersion associated with inflight behavior which cannot be compensated by fire control. (HITS does not compute the dispersion attributable to fire control. However, it does include in the projectile dispersion calculation the effects of fire control corrections for inflight phenomena.) Thus, the sources of projectile dispersion enumerated in this section are those factors which influence inflight behavior and cause the fire control predicted trajectory to differ from the true flight path.

Table 1-1 lists the sources of projectile dispersion. The left hand column contains the physical mechanisms through which the contributing factors of the right hand column act. There are four general categories: (1) initial conditions at the muzzle, (2) projectile mass properties, (3) projectile aerodynamic characteristics, and (4) atmospheric effects. The sources of Table 1-1 cause dispersion only insofar as the fire control computer cannot anticipate their effects and apply corrective action. For instance, winds are a source of projectile dispersion if the weapon system does not measure them. If it

^{1 &}quot;Hypervelocity" is used throughout this report to indicate the limitation of the present HITS code to projectiles whose velocity does not become transonic at any point along the trajectory. No other connotation is intended.

Table 1-1 Sources of Projectile Dispersion

ERROR SOURCE	TYPICAL CONTRIBUTING FACTORS
Initial Conditions:	
Velocity Vector Angle of Attack Angular Rates	Sabot Separation In-Barrel Dynamics Blast Effects Barrel Fibrations Tipoff Rates Gun Slewing Rates
Inertial Characteristics:	
Weight Moments of Inertia Physical Dimensions C. G. Asymmetries	Manufacturing Tolerances
Aerodynamic Characteristics:	
Static Coefficients Dynamic Coefficients Spin Rate Trim Angle of Attack Static Margin	Manufacturing Tolerances Ablations Effect on the Ballistic Coefficient Coefficient Measurement Errors
Atmospheric Effects:	
Winds Density	Temporal and Spatial Atmospheric Variations

does, only the wind measurement error causes projectile dispersion. Although not mentioned in Table 1-1, simplifying assumptions incorporated in the fire control trajectory to minimize computational requirements are also considered sources of projectile dispersion. The HITS code accounts for each of these factors.

1.2 Weapon System Effectiveness Implications

This section discusses the role projectile dispersion plays in determining weapon system effectiveness with implications to projectile design procedures. The discussion opens with a brief overview of the factors which affect weapon system effectiveness.

Figure 1-1 is a block diagram of a modern gun weapon system. It indicates the various factors that influence weapon system effectiveness, as defined by the probability of kill. Referring to Figure 1-1, the engagement scenario shown on the left hand side establishes the geometry of the encounter. Target motion dynamics limit target motion to physically possible rates and accelerations. The acquisition sensor continually measures the target coordinates and passes the information to the fire control computer. Fire control's basic jobs are to solve the intercept geometry, align the gun, and signal the gunner at the appropriate time. Its calculations take into account not only the target coordinates but also information concerning the inflight behavior of the projectile, winds, atmospheric density, gun orientation, and various system models describing target dynamic constraints, gun mount rate and orientation limits, etc. Fire control issues commands to the gun mount servo system to point the gun. The servo holds the gun on the target while awaiting the command to fire. After the round has been fired, the projectile trajectory relative to the true target position determines the point of closest approach, that is the miss distance. If a hit is scored, the location of the hit and the projectile terminal ballistics determine the probability of kill.

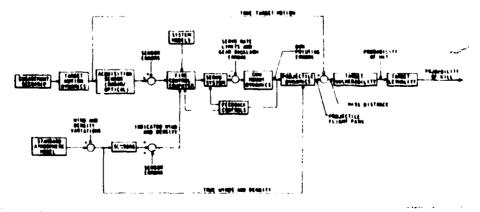


Figure 1-1 Weapon System Effectiveness

Projectile dispersion affects overall weapon system effectiveness. The accuracy with which the fire control computer can predict the true flight path of the projectile poses a fundamental limitation on weapon system effectiveness. Even if the exact position of the target relative to the gun were known and the target could be tracked with infinite precision, the inability of fire control to predict the flight path exactly would cause the projectile to miss the target. Thus, projectile dispersion is a fundamental limit on weapon system effectiveness because it defines a level of accuracy which cannot be improved upon by refinements of other elements of the weapon system. The HITS code quantitatively defines this limit.

HITS may also be used as a projectile design tool. Since all projectiles exhibit dispersion to a greater or lesser extent and this can limit overall weapon system effectiveness, it would be prudent to include the evaluation of projectile dispersion in all projectile design studies. The HITS code is an analytic tool for performing this evaluation inexpensively. Furthermore, HITS can compute a single trajectory under a given set of conditions or under a cyclic permutation of parameters. The calculation is quick, accurate, and inexpensive. Thus, HITS brings to design activities, additional capabilities that go beyond the assessment of projectile dispersion.

Although projectile dispersion poses a fundamental limit on weapon system effectiveness, it is not always clear what impact projectile dispersion will have on overall weapon system effectiveness. Returning to Figure 1-1, it is clear that overall weapon system effectiveness ultimately depends on how well the gun system operates as a whole. There is a synergistic effect which makes the system better than the sum of its parts, since one subsystem can be designed to compensate for the errors of another. For instance, fire control could be designed to monitor and correct for gun pointing errors, as indicated by the feedback loop shown in Figure 1-1. Thus, fire control can point the gun better than an analysis of the gun-mount servo system would indicate was possible. For this reason, it is potentially misleading to forecast overall weapon system effectiveness from an analysis of any single subsystem (e.g., a projectile dispersion analysis). Thus, judgment must be used in interpreting projectile dispersion assessments produced by the HITS code in terms of overall weapon system effectiveness.

1.3 Dispersion Analysis Methodology

The HITS computer code suggests a methodology for determining the susceptibility of projectile designs to projectile dispersion. This section demonstrates the two step method with an illustrative example. The following paragraphs illustrate the information required, the role of the HITS code, and the format of the results.

Table 1-1 lists the sources of projectile dispersion. analyzing the contributing factors, statistics may be assigned to each source which quantify the uncertainty as illustrated in Table 1-2: the error source model. Displayed in the left hand column of Table 1-2 are the sources of projectile dispersion. The third column contains the nominal values for the projectile properties. The second column defines the distribution of variations about the nominal. The uncertainties are given in the fourth column: the standard deviations or one-sigma $(1-\sigma)$ values. I The standard deviations quantify the level of uncertainty in the information supplied to fire control. The error source model may be even more detailed. The basic error source model of Table 1-2 could be expanded to include correlations between the elements of the error source model, such as projectile weight and muzzle velocity. Whatever the level of detail, construction of the error source model concludes the first step in evaluating projectile dispersion via the HITS code.

The second and last step is to use the HITS code to evaluate the projectile dispersion corresponding to the error source model as suggested by the schematic block diagram of Figure 1-2. The code reads the error source model as data and proceeds to quantify projectile dispersion in the form of an error budget. The code contains two sets of closed form trajectory equations: one represents the true trajectory and the other represents fire control. A Statistical Processor manipulates the trajectory equations in either an analytical or Monte Carlo fashion to determine the dispersion statistics. The results of the calculations are most conveniently summarized in the format of a projectile dispersion error budget as indicated in Figure 1-2. Any simplifying assumptions incorporated in an actual fire control trajectory are input to the code and taken into account.

The HITS code can construct error budgets in both crossrange and downrange directions as well as evaluate three dimensional dispersion indices such as the Spherical Error Probable (SEP). Error budgets may be constructed at either nominal time or nominal range. In this respect HITS is very flexible and can compute most every statistic customarily used to describe dispersion.

¹ Rayleigh/Uniform uncertainties are specified by the mean magnitude given in the third column.

Table 1-2 Error Source Model

ERROR SOURCE	STATISTICAL DISTRIBUTION	mean Value	STANDARD DEVIATION
• INITIAL CONDITIONS			
● VELOCITY VEC MOR - MAGNITUDE - ORIENTATION	Gaussian Rwyleigh/Uniform*	11,000 ft/sec 0.0005 deg	1/3%
• INERTIAL ORIENTATION - ATTITUDE	Rayleigh/Uniform*	C.1 deg	
- ATTITUDE RATE	Rayleigh/Uniform*	55 rad/sec	
PHYSICAL CHARACTERISTICS			
• WEIGHT	Gaus ian	0.11 lbs	1.0%
• MOMENTS OF INERTIA - AXIAL - PITCH	Gaussian Gaussian	1.234 x 10 ⁻⁶ slug-ft ² 2.110 x 10 ⁻⁵ slug-ft ²	1 2/3% 1 2/3%
PHYSICAL FIMENSIONS REFERENCE AREA	Uniform	3,968 × 10 ⁻³ ft ²	2/3%
- LENGTH - BASE DIAMETER	Uniform Uniform	0.31 ft 0.0625 ft	1/3% 1/3%
AERODYNAMIC CHARACTERISTICS STATIC COEFFICIENTS DRAG VARIATION EFFECTS			
VELOCITY	Gaussian	**	1.0%
ANGLE OF ATTACK - NORMAL FORCE	Gaussian Gaussian	1.0 1/deg ² 1.9767 1/rad	1.0%
DYNAMIC COEFFICIENTS PITCH DAMPING MAGNUS MOMENT	Gaussian Gaussian	-7.5 (none) 0.0 (none)	20.0% 0.0
• SPIN RATE	Gaucsian	400 rad/sec	1.0%
• TRIM ANGLE OF ATTACK	Rayleis 1/Uniform*	0.1 deg	
• STATIC MARGIN	Jaussian	6.2% length	1.0% of length
ATMOSPHERIC EFFECT:			
• CONSTANT WINDS	Rayleigh/Uniform*	11.0 ft/sec	
DENSITY VARIATIONS	Gaussian	$2.378 \times 10^{-3} \text{ slug-ft}^3$	1.0%

^{*}Denotes a Rayleigh distribution of magnitude with a Uniform 360° distribution in orientation.

^{**}Drag variation with velocity closely approximated by $c_{X_0} = c_{X_{00}} + \frac{\kappa_D}{v^2}$ which is fit to two data points $(c_{X_1} \cdot v_1) = (0.03585, 16,740)$ and $(c_{X_2}, v_2) = (0.11951, 3906)$. Uncertainty in c_{X_1} and c_{X_2} .

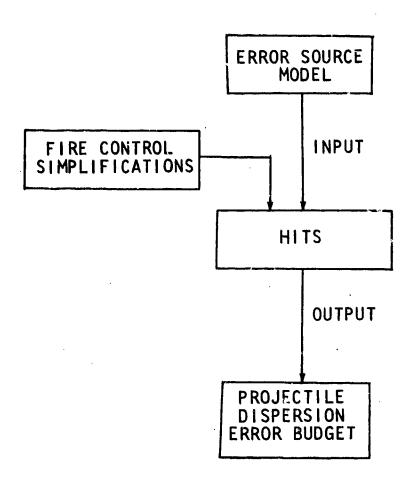


Figure 1-2 HITS Overview

Table 1-3 presents the error budget generated by HITS for crossrange dispersion at nominal time corresponding to the error source model of Table 1-2. The error budget presents both the dispersion and the sensitivity coefficient associated with each error source. This identifies the larger contributors and those with significant potential. The total dispersion is given in the lower right hand corner. Table 1-3 illustrates the level of detail and types of information available from HITS. This is precisely the level of detail the engineer needs to assess the situation and make decisions. Supplemental information concerning the dispersion probability distribution can be developed if desired.

In summary, the methodology suggested by the HITS code consists of (1) constructing a comprehensive error source model and (2) processing it to obtain a detailed error budget. The error budget contains the information necessary to evaluate a projectile with respect to projectile dispersion program objectives and/or trade-off rival candidate designs. The method could also be employed in conjunction with ballistic range tests devoted to dispersion assessment with the objective of deriving additional insight. Whatever the motive, HITS provides a scientific, systematic method of evaluating projectile dispersion.

Presentation of the error source model and error budget, Tables 1-2 and 1-3, requires comment concerning their generality. The error source model contains implicit assumptions concerning

- (1) manufacturing tolerances on the projectile and barrel,
- (2) the amount of testing employed to determine the aerodynamic characteristics, and (3) the presumed accuracy of wind and density measurements. The error budget reflects these assumptions and further assumes the fire control trajectory algorithm contains no simplifying approximations. Thus, the error source model and error budget presented here are only for the purposes of illustration. They are not necessarily representative of any weapon system in the inventory under procurement, or in development.

1.4 Code Limitations

This section states the limitations of the HITS code. Most of the items listed below are not theoretical limitations. Some are assumptions made for modeling convenience, while others are merely computer requirements. In any case, they are listed

Table 1-3 Crossrange Dispersion at Nominal Time (Nominal Range = 10 Kft)

ERROR SOURCE	UNCERTAINTY	SENSITIVITY (MRAD/•)	1- σ ERROR (MRAD)
INITIAL CONDITIONS			
VELOCITY VECTORMAGNITUDEORIENTATION	1/3%	0.001913	0.0006377
	0.0005 deg	13.91	0.006957
INITIAL OFIENTATIONATTITUDEATTITUDE RATE	0.1 deg	0.01551	0.001551
	55.0 rad/sec	0.02346	1.290
PHYSICAL CHARACTERISTICS WEIGHT	1.0%	0.009808	0.009808
MOMENTS OF INERTIAAXIALPITCH	1 2/3% 1 2/3%	÷0	- 0 - 0
 PHYSICAL DIMENSIONS REFERENTE AREA LENGTH BASE DIAMETER 	2/3%	0.003439	0.002292
	1/3%	0.01274	0.004248
	1/3%	0.00002225	0.000C07418
• AERODYNAMIC CHARACTERISTICS • STATIC COEFFICIENTS - DRAG VARIATION EFFECTS VELOCITY ANGLE OF ATTACK	1.0%	-0	- 0
	1.0%	0.000007 4 18	0.000007418
 NORMAL FORCE DYNAMIC COEFFICIENTS PITCH DAMPING MAGNUS MOMENT 	2.0% 20.0% 0.0%	0.0008093	0.001619
SPIN RATETRIM ANGLE OF ATTACKSTATIC MARGIN	1.0%	0.0007241	0.0007241
	0.1 deg	0.8103	0.08103
	1% L	0.2183	0.2183
ATMOSPHERIC EFFECTSCONSTANT WINDSDENSITY VARIATIONS	11 ft/sec	0.01538	0.1692
	1.0%	0.003429	0.003429
RSS TOTAL DISPERSION		1.322	

below to aid the engineer in determining whether HITS is applicable to a particular problem and, if so, facilitate installation. The limitations are:

- The projectile drag model assumes the projectile does not experience transonic flow conditions at any time from launch to impact. A transonic condition would cause appreciable error only if it persisted over a significant portion of the flight time. This assumption can be overcome by additional code development. However, the code as presently configured is limited to "hypervelocity" projectiles.
- Muzzle blast, sabot separation and in-barrel dynamic effects are combined and represented by equivalent velocity and attitude perturbations at the muzzle. Ballistic range data reduction methods typically combine these effects in this manner.
- Wind gusts and density variations, that is fluctuations along the trajectory, are assumed to be zero. Covariance analysis using available wind gust spectra suggest wind gusts are a negligible source of dispersion for typical projectiles. On the other hand, steady winds are known to be a significant source and are accounted for by the HITS code.
- When operated in the Monte Carlo mode, HITS cannot assess the effects of error source model correlations. A program modification would be required. Correlation effects may, however, be evaluated via the Analytical Statistical mode.
- The HITS code is written in FORTRAN IV and requires approximately 175K bytes of computer memory. The card deck is punched in the EBCDIC format.

I Gustafson, T. G., Crimi, P., Bellaire, R. G., "Dispersion of Increased Velocity Projectiles - Feasibility Phase," Avco Corporation, AVSD-0200-75-CR, July 1975.

- work properly only on a 32 bit word computer, such as an IBM-360. The subroutine can be easily modified. How ver, some care must be exercised in performing the modification to insure the generated random sequences will reproduce those of the original code on a 32 bit word computer. Otherwise, the full instructional benefits of the example problems presented here will not be achieved, since it will not be possible to reproduce the Monte Carlo simulations.
- The code contains an interface for automatic computer plots. Since plotting software is hardware specific, this capability is not fully developed. The interface is thoroughly documented.
- The code was designed to facilitate real-time interactive mode operation from remote keyboard terminals.
 This capability is latent in the code, but not an operational reality.

1.5 Report Overview

Since this report is a User's Manual for the HITS code, the emphasis is on providing the information necessary to operate the code and interpret the results. The text presents the day-to-day necessities required to perform dispersion analyses. The appendices discuss the theoretical and programming aspects.

Chapter 2 presents an overview of the HITS code directed to the user. The objective is to aquaint the analyst quickly with the code. The basic code structure and options are described. The trajectory equations, which are the heart of the code, are discussed from a functional point of view. Chapter 2 concludes with a collection of topics peripheral to HITS, but pertinent to dispersion analysis.

Detailed input information is supplied in Chapter 3. A quick-reference step-by-step format is employed. Tables are used to define all variables and present all relevant information; comments direct the user to sections of this report containing related indepth discussions. Chapter 3 closes with an illustrative example demonstrating the encoding of the error source model of Table 1-2.

Chapter 4 presents four input-output example problems. Since the computer printed output is self-explanatory, the initial impression might be that these examples are superfluous. They are not. They illustrate the output format and provide numerical check problems. The accompanying text stresses interpretation. Thus, users are encouraged to reproduce these results to familiarize themselves with HITS and to verify the code at their facility.

A brief summary is presented in Chapter 5. The antecedants of the HITS code and related analyses are discussed.

The appendices relate the theoretical and programming aspects of the HITS code. Appendix A is a summary discussion of the relevant aspects of probability theory and statistics. Appendix B discusses programming fine points. Appendix C mathematically develops the trajectory equations. Appendix D contains the complete program listing.

2.0 OVERVIEW

The purpose of this chapter is to discuss the salient aspects of the HITS code. The objective is to present the user with a clear picture of the essence and function of the code as a whole. To this end, analytical and programming fine points are glossed over in an effort to place maximum emphasis on the big picture. Detailed "how to do it" information is presented in later chapters. Theoretical analyses and programming information are presented in the appendices.

Since projectile dispersion is most meaningfully stated in a statistical sense, the HITS code quantifies it in statistical terms. Thus, familiarity with the basic concepts of probability and statistics is essential to (1) the preparation of the engineering formulation of the HITS input, (2) a thorough understanding of the algorithms employed by HITS, and (3) the interpretation of the HITS output. Appendix A reviews the most pertinent elements of probability and statistics with the objective of supplying this understanding. HITS can be operated by personnel unfamiliar with probability and statistics. Given the information presented in Chapter 3, they can encode the formulated problem and obtain the desired numerical results.

Section 2.1 discusses the structure of the code. Analysis options are enumerated in Section 2.2. The close-form trajectory equations, which are the heart of the HITS code, are described in Section 2.3. Section 2.4 discusses three topics which are peripheral to HITS, but pertinent to dispersion analysis.

2.1 Code Structure

A flow diagram illustrating the basic structure of the HITS code is shown in Figure 2-1. As suggested by the figure, HITS basic function is to process an error source model to obtain a projectile dispersion error budget. This section describes the three computational modules that perform this task: (1) the Input Processor, (2) the Statistical Processor, and (3) the Projectile Trajectory Module. The code contains facilities for accessing a Time Phased Data Base for updating projectile characteristics under direction from a remote interactive computer terminal; however, this capability is not an operational reality at the present time. Sections 2.1.1 and 2.1.2 discuss the function of the Input and Statistical Processors which were taken from previously developed software. Section 2.1.3 functionally describes the Projectile Trajectory Module, which was developed specifically for dispersion assessment.

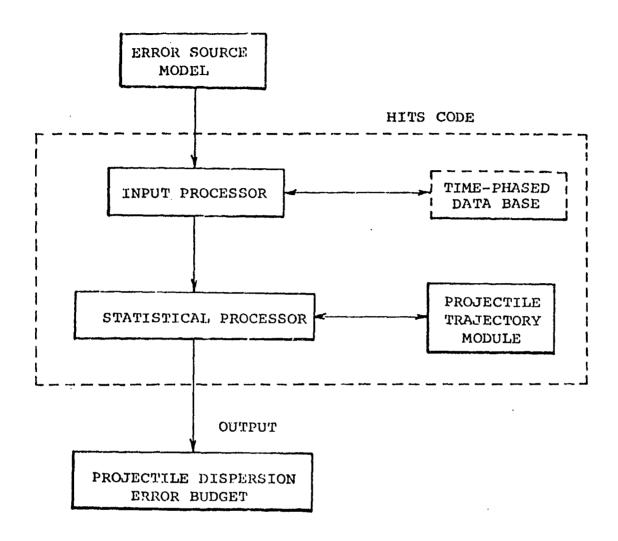


Figure 2-1 HITS Flow Diagram

2.1.1 Input Processor

The Input Processor reads error source model information from the input data stream. Two operations are performed once all the data has been read: (1) the input data is checked against a master list to determine whether crucial information is missing, and (2) the experimentor is informed as to the completeness of the stated error model. Missing data is automatically filled in with preset values.

The input data must define each element of the error source model (be it aerodynamic coefficient, physical dimension, or whatever) either as a constant or as a random variable. Random variables must be defined as to distribution type, mean or nominal value, and standard deviation (i.e., the $1-\sigma$ uncertainty). Gaussian, Rayleigh and uniform random variables are particularly easy to input, but any distribution is accepted. The input information is passed to the Statistical Processor.

2.1.2 Statistical Processor

The Statistical Processor derives dispersion statistics by referring to the Projectile Trajectory Module, as suggested by Figure 2-1. Each reference is the analytic equivalent of a ballistic range shot fired under the conditions specified by the Trajectory Module inputs. The Statistical Processor manipulates the Trajectory Module inputs in accord with the error source model uncertainties. The shot-by-shot dispersion returned by the Trajectory Module is compiled by the Statistical Processor to determine the dispersion error budget statistics.

2.1.3 Projectile Trajectory Module

The Projectile Trajectory Module consists of two sets of closed form parametric trajectory equations. The first computes the Fire Control predicted trajectory and the second simulates the true flight path or "Real World" Trajectory. The Trajectory Module returns the difference to the Statistical Processor.

The Fire Control equations are solved for the nominal time required to reach nominal range and the coordinates and velocity of the projectile at that time. This fixes the aim point in time as well as space. Typically, the parameters of the Fire Control equations are set equal to the error source model nominal values, so that the aim point is based on nominal muzzle velocity, weight, drag, etc. Simplifying assumptions found in operational

Fire Control computers can be simulated by judiciously selecting these parameters. Dispersion is computed relative to the aim point.

The Real World trajectory equations are solved for the actual projectile coordinates and velocity at nominal time and at nominal range. The distance between the projectile position at nominal time and the aim point defines dispersion for engagements with rapidly moving targets, where time of arrival is important. The displacement of the projectile position at nominal range from the aim point defines dispersion for engagements with slowly moving targets. The parameters of the Real World equations change from shot to shot and contain perturbations in accord with the error source model uncertainties. Thus, the dispersion returned to the Statistical Processor is consistent with the error source model and incorporates the effects of Fire Control simplifying assumptions.

2.2 Analysis Options

The Statistical Processor of Figure 2-1 was extracted from previously developed software. As a result, it has several desirable features unrelated to statistical dispersion assessment. The Statistical Processor has four modes of operation: (1) Single Trajectory, (2) Range Check, (3) Analytical Statistical, and (4) Monte Carlo. The first two modes are of primary interest when designing projectiles or analyzing various launch phenomena. The latter two modes are statistical methods for quantifying dispersion. The following subsections define the modes and suggest usages.

2.2.1 Single Trajectory

This mode computes the dispersion associated with a single shot at a given range. The Single Trajectory mode would be particularly useful in selecting nominal design parameters such as spin rate. A nominal trim lift would be input and the spin rate varied to minimize dispersion at maximum range.

2.2.2 Range Check

This mode evaluates the dispersion associated with a systematic variation of input parameters, thereby providing valuable design data. For instance, a Range Check on nominal range (5000, 6000, ---, 10,000 ft) would generate a complete trajectory. Alternatively, a Range Check on static margin (4, 5, and 6%) and spin rate (300, 400, and 500 rad/sec) would produce simulated shots with all possible combinations of static margin and spin rate. Comparison of the dispersions might suggest the optimal combination.

2.2.3 Analytical Statistical

The Analytical Statistical mode evaluates first and second order dispersion sensitivity coefficients by varying the trajectory inputs about the error source nominal. This mode computes, for example, the jump angle sensitivity to cross wind uncertainty; that is, the milliradians per ft/scc. The Analytical Statistical mode then uses the sensitivity coefficients to evaluate the average dispersion as well as the $1-\sigma$ uncertainty. The dispersion probability distribution is not determined. The analytic techniques employed permit rapid, low-cost dispersion assessment.

2.2.4 Monte Carlo

The Monte Carlo mode simulates ballistic range tests. It evaluates not only dispersion statistics (i.e., mean values and σ 's) but also the dispersion distribution. Numerous trajectories are computed using computer generated random numbers to simulate error source model uncertainties. Each simulated trajectory is comparable to a ballistic range shot, at a fraction of the cost. A test sequence is summarized by statistical indices and bar charts showing the number of times the projectiles had dispersions of say 0 to 0.25 milliradians, 0.25 to 0.50 milliradians, etc. The Monte Carlo mode gives the most complete dispersion picture.

2.3 Trajectory Equations

The Projectile Trajectory Module contains both Fire Control and Real World closed form trajectory equations. Both mechanize the theory presented in Appendix C. Section 2.3.1 discusses the rationale for the selection of closed form equations. An overview of the theory is presented in Section 2.3.2. Although the trajectory equations are used here to define dispersion, there are other potential applications, which include incorporation in operational Fire Control computers, the computation of firing tables, as well as any other situation requiring rapid, accurate, low-cost trajectory determination.

2.3.1 Closed Form Rationale

One approach to determining the Projectile Trajectory would be to perform full numerical simulations of the six degrees of freedom (6 DOF) differential equations of motion. However, since a Monte Carlo approach requires at least hundreds and possibly thousands of simulations in order to determine the dispersion accurately, the comparatively long running times of 6 DOF simulations makes this approach impractical. Another approach is to develop approximate trajectory equations which can be rapidly evaluated, while at the same time include the effects of the major error sources. HITS uses the latter approach. The projectile equations of motion were simplified and the trajectory was determined in closed form. Perturbation equations are solved to refine the trajectory model. Six degrees of freedom simulations were conducted to authenticate the trajectory model approximations and are presented in Appendix C. In all cases the trajectory model checked out to within engineering tolerances.

2.3.2 Summary Description

The trajectory equations are composed of three parts, as illustrated in Figure 2-2. The first part is a particle trajectory which accounts for a large number of drag effects and the effect of constant velocity winds. The second part is a perturbation model which evaluates the effect of lift on cross-rance dispersion. The final part is a perturbation model to unt for the downrange effect of lift induced drag. The particle trajectory is evaluated first. Corrections for lifting effect are then computed via the perturbation equations and applied to the particle trajectory. The following paragraphs discuss the three components of the Trajectory Module.

Particle Trajectory

The particle trajectory equations shown in Figure 2-2 account for the downrange effects of muzzle velocity, projectile weight, drag, etc., as well as crossrange and downrange winds. The equations assume a zero angle of attack, a uniform density atmosphere, and the absence of gravity, and a variable drag coefficient. Classically, particle trajectories have approximated the drag coefficient as being independent of velocity. Although adequate for conventional muzzle velocities and short flight times, the drag coefficient model for hypervelocity projectiles must include the variation with velocity in order to avoid substantial errors, since the drag coefficient of typical hypervelocity projectiles (i.e., slender bodies) can vary by a factor of 3 to 4 over the velocity range of interest. The HITS particle trajectory models the drag coefficient as

$$C_{\rm D} = C_{\rm D_{\infty}} + \frac{\kappa_{\rm D}}{v^2}$$
 (2.3-1)

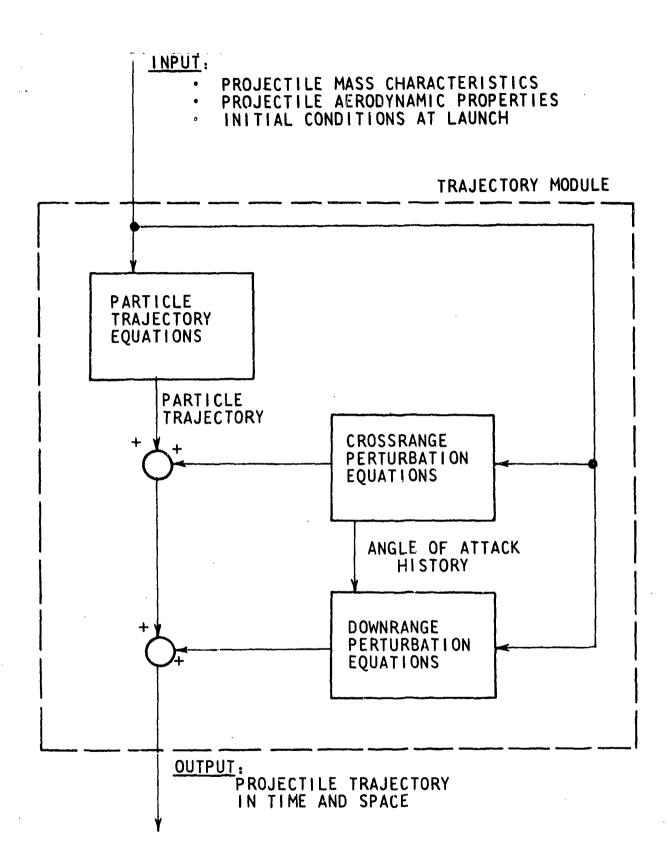


Figure 2-2 Trajectory Equations Computational Procedure

A Committee of the control of the co

which can also be expressed in terms of the ballistic coefficient ($\beta = W/C_DA$):

$$\frac{1}{\beta} - \frac{1}{\beta_m} + \frac{K}{v^2} \tag{2.3-2}$$

where $C_{D_{OO}}$ and K_D or β_{OO} and K are empirically determined constants. This is an excellent model in the subsonic and supersonic velocity regimes. Ablative effects (i.e., tip recession and mass loss) can be approximated by making appropriate changes to the drag model parameters. Thus, including the drag variation with velocity opens the door to considering the effects of ablation.

Crossrange Perturbation Equations

This component of the Trajectory Model computes perturbations to the particle trajectory due to spurious lift forces caused by angle of attack oscillations and static trim angles. The angle of attack history is determined. The effect of a constant projectile spin rate is included. Velocity is assumed to be constant, so the crossrange error arising from transient roll resonance is not determined. Aerodynamic crossrange perturbation forces are significant only during the first few pitch oscillations. Since these occur near the muzzle while velocity is essentially constant, the constant velocity assumption is realistic. The crossrange perturbations are applied to the particle trajectory as a function of range. The particle trajectory includes the variation in velocity. The solution of these equations are applied as corrections to the particle trajectory as indicated in Figure 2-2.

Downrange Perturbation Equations

The downrange perturbation equations incorporate the effects of angle of attack variations on the drag coefficient. They include the effect of a constant spin rate. During the period when the projectile is oscillating, the perturbations to the velocity and flight time are determined by computing a mean drag coefficient with and without the angle of attack history as determined by the crossrange perturbation equations. The perturbations are applied as corrections to the velocity and flight time as determined by the (zero angle of attack) particle trajectory. The trajectory is carried beyond the point of angle of attack convergence by restarting the particle trajectory solution with the corrected velocity and time at convergence as initial conditions.

2.4 Related Topics

This section discusses three subjects which are peripheral to RFTs but pertinent to projectile dispersion analyses. Section 2.4.1 property the conjective statistics customerily used to describe decisions, dispersor, decishation analysis as related to error source models, is discussed in Section 2.4.2. Section 2.4.3 conciders the effects of angagement geometry or target-fixed cross-cause dampersor. Erro of these topics has a bearing on the assistance of the HTTS code.

1.1.1 Crostrange Dispersion Induces

Particularly representant is in important measure of accuracy, particularly for engagements involvend slowly moving targets and trop solves in the scapens. Offers a stelly, crossingly disposition as a second presents conversion formers, the conversion formers, and the conversion formers.

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$$\mathbf{P} \left[\sqrt{\mathbf{x}^2} + \overline{1}^2 - \frac{1}{2} \right] = 0. \tag{2.4-1}$$

- The radius of the 80% circle is denoted R80.
- The Radial Standard Deviation (RSD) is the rms value of the impact point from the aim point, (x, y),

$$RSD = \sqrt{E[x^2 + y^2]}$$
 (2.4-2)

where E denotes the ensemble average.

• The "jump angle", J, is the average displacement of the impact point from the aim point, (x, y),

$$\overline{J} = E\left[\sqrt{x^2 + y^2}\right] \tag{2.4-3}$$

when the impact coordinates x and y are expressed as angular deflections.

• There is a 50% probability the impact point coordinates relative to the aim point, (x, y), will lie between two parallel lines which are equidistant from the origin and are separated by twice the Linear Error Probable (LEP).

The aim point is usually defined as the centroid of the impact points.

Since the components of crossrange dispersion can usually be assumed to have equal magnitude and be independent Gaussian random phenomenon, the statistical dispersion indices are proportional. The scale factors are presented in Figure 2-3. The HITS code evaluates the crossrange standard deviation, $\sigma_{\rm CR}$. The probability of occurrence associated with each index is given in Table 2-1.

2.4.2 Correlation Analysis - An Example

The error source model of Table 1-2 treats each source as an independent random phenomenon. Whereas this is a perfectly valid assumption in most instances, the potentiality exists that there are some subtle correlations (i.e., interrelationships) which could affect the dispersion statistics. The HITS code can evaluate the effects of correlation provided the correlation coefficient can be determined. This section illustrates analytic procedures for evaluating correlation coefficients from design information. The most direct approach would be to use ballistic range test data to evaluate the correlation. However, for the purposes of illustration, it is assumed this avenue is not open and the correlation must be evaluated from design information. The example is incomplete in the sense that no concrete conclusions are drawn. The objective is to illustrate that correlation coefficients are amenable to analyses based on physical considerations. The correlation coefficient is theoretically discussed in Appendix A.3.3.

Intuitively, muzzle velocity variations, δV and projectile weight variations, δW_p , would be expected to be negatively correlated to some extent, since a heavier projectile should result in a lower muzzle velocity. These two sources are typically large contributors to downrange dispersion if they are considered uncorrelated. However, because a heavier projectile would be expected to slow down less, it might be suspected that when correlation is taken into account, weight and muzzle velocity effects compensate, and result in significantly less net downrange dispersion. Since they are likely to be correlated and their

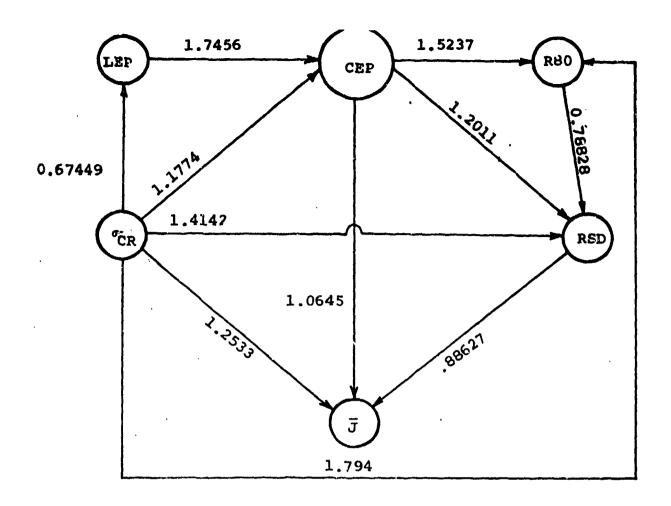


Figure 2-3 Gaussian Scale Factors

Table 2-1 Probabilities of Occurrence

Circle Radius	Probability of Occurrence (%)
LEP	20.3
^σ CR	39.3
CEP	50.0
ਤੌ	54.4
rsd	63.2
.R80	80.0

correlation potentially could have a substantial effect on downrange dispersion, muzzle velocity and projectile weight variations are selected for the purpose of discussing analyses procedures.

Presuming the gun is a relatively uniform accelerator suggests an analysis of the kinetic energy imparted to the launch package might be the most direct approach to determining the correlation between projectile weight and muzzle velocity variations. (An analysis of the momentum imparted by launch might be a more fruitful approach in a launcher with an impulsive launch cycle.) The kinetic energy of the sabot/projectile is

$$K_e = \frac{1}{2} \frac{W_p + W_s}{g} V^2$$
 (2.4-4)

where W_8 is the sabot weight and g is the acceleration due to gravity. Viewing weight as the dependent variable, Eq. (2.4-4) can be linearized about the nominal launch conditions and solved for the variation in velocity

$$\frac{\delta V}{V} = \frac{1}{2} \left(\frac{\delta K_e}{K_e} - \left[\eta \frac{\delta W_p}{W_p} + (1 - \eta) \frac{\delta W_s}{W_s} \right] \right)$$
 (2.4-5)

where η is the design ratio of projectile weight to the total package weight. Equation (2.4-5) determines the muzzle velocity-projectile weight correlation coefficient. It is

$$P_{VW_{p}} = \frac{1}{2} \sqrt{\frac{\sigma_{K_{e}}/K_{e}}{\sigma_{V}/V}} \rho_{K_{e}W_{p}} = \left[\eta \frac{\sigma_{W_{p}}/W_{p}}{\sigma_{V}/V} + (1-\eta) \frac{\sigma_{W_{s}}/W_{s}}{\sigma_{V}/V} \rho_{W_{s}W_{p}} \right]$$
(2.4-6)

The correlation coefficient $^{\rho}W_SW_D$ is the correlation coefficient of the projectile and sabot weights. Since these are the result of different manufacturing processes, $^{\rho}W_SW_D$ is most probably zero. $^{\sigma}W_D$ and $^{\sigma}V_V$ are the standard deviations of the projectile weight and the muzzle velocity and are given by the basic error source model. $^{\sigma}K_e$ is the standard deviation of the kinetic energy imparted to the launch package. Assuming the launch cycle is efficient, $^{\sigma}K_e$ should be dominated by the variations in the chemical energy released by the propellant. (Other factors influencing $^{\sigma}K_e$ would include heat absorbed by the gun, the energy lost by in-barrel balloting and friction, and the residual energy in the gun gases.) The launch package kinetic energy-projectile

weight correlation coefficient, ${}^{\rho}K_{e}W_{p}$, is an interesting one. At first these two quantities would appear to be unrelated (${}^{\rho}K_{e}W_{p}=0$). However, the projectile weight has an influence on the diameter of the projectile which in turn affects the tightness of the seal between the launch package and the barrel. By this argument an increased weight should cause more kinetic energy to be imparted to the launch package. Analysis of the projectile geometry and consideration of typical variations in material mas densities would determine the appropriate value of ${}^{\rho}K_{e}W_{p}$. All values would be substituted into Eq. (2.4-5) to determine the projectile weight-muzzle velocity correlation coefficient.

This example has illustrated the determination of correlation coefficients. They may be evaluated from ballistic range test data or design analyses. The analytical procedures are straightforward, systematic, and scientific and are based on the first principles of the physical sciences.

2.4.3 Target-Fixed Crossrange Dispersion

The HITS code defines projectile dispersion in a coordinate frame fixed with respect to the gun implacement. The dispersion must be transformed into a frame moving with the target in order to assess weapon system effectiveness. The conversion to target-fixed coordinates is usually performed during an engagement analysis and can be quite elaborate. This section presents a simplified procedure which allows the analyst to quickly det mine the approximate target-fixed crossrange dispersion.

For the intercept geometry of Figure 2-4, the target-fixed crossrange dispersion in milliradians, σ_{TCD} , is given by

$$\sigma_{\text{TCD}} = \sqrt{\sigma_{\text{CR}}^2 + (S_{\text{C/D}} \sigma_{\text{DR}})^2}$$
 (2.4-7)

where σ_{CR} and σ_{DR} are the crossrange and downrange projectile dispersion standard deviations in milliradians and percent of range, respectively, and

$$S_{C/D} = \left| \frac{10 \sin \psi}{\frac{V_p}{V_t} + \cos \psi} \right| \qquad (2.4-8)$$

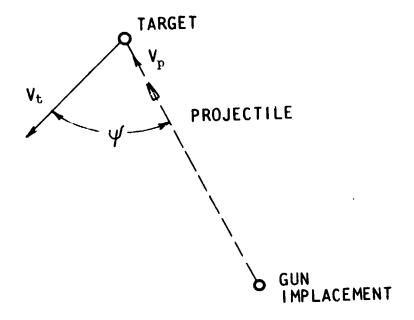


Figure 2-4 Intercept Geometry

---- MAXIMUM SENSITIVITY

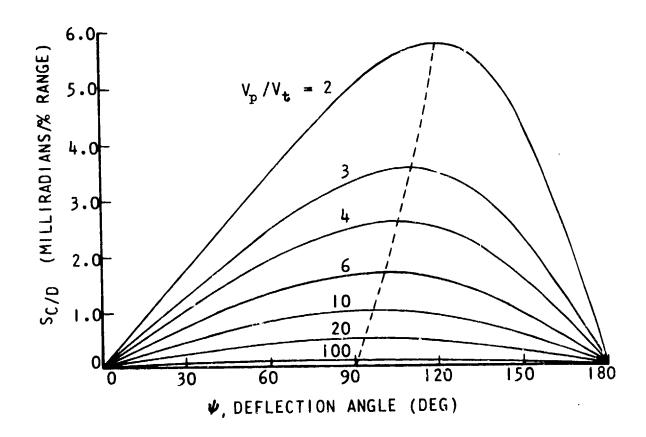


Figure 2-5 Crossrange Sensitivity to Downrange Dispersion

where V_p/V_t is the projectile to target velocity ratio in the vicinity of the target, and ψ is the deflection angle, i.e., the angle between the target velocity vector and the bore sight.

The coefficient $S_{\text{C/D}}$ is the equivalent crossrange dispersion sensitivity to downrange dispersion. The sensitivity coefficient is evaluated in Figure 2-5 for representative velocity ratios. Maximum sensitivity occurs at a deflection angle of

$$\psi_{\text{max}} = 90^{\circ} + \sin^{-1}\left(\frac{V_{t}}{V_{p}}\right) \tag{2.4-9}$$

The maximum sensitivity is

$$(\varepsilon_{C/D})_{max} = \frac{10}{\sqrt{(v_p/v_t)^2 - 1}}$$
 (2.4-10)

and can be used to perform a worst-case analysis.

This section has presented a simple approximate technique for converting projectile dispersion into a target-fixed coordinate frame. The results may be used in conjunction with target vulnerability, projectile terminal ballistics, and target lethality data to estimate the effect of projectile dispersion on weapon system effectiveness.

3.0 INPUT DESCRIPTION

This chapter describes the order and content of the input cards. The input for a single case consists of three card groups. Section 3.1 defines the Statistical Processor Control Card (Card Group 1). Input Processor Control Cards (Card Group 2) are discussed in Section 3.2. The Optional Input Processor Control Cards (Card Group 3) are described in Section 3.3. The card groups are defined by cook-book tables that give the card format and options. Comments in the tables alert the user to related, indepth discussions presented in other portions of the text. Section 3.4 illustrates encoding of an error source model.

The card groups for a single case must appear in the order suggested by the card group numbers. The card formats utilize fixed numeric fields to facilitate data base operations. IBM-029 keypunch control cards are presen ed to simplify keypunching. All integer variables must be right-hand justified. Multiple cases may be stacked. Each case in the stack must be complete in itself and not simply changes from the prior case.

3.1 Statistical Processor Control Card (Card Group 1)

The Statistical Processor Control Card is the first card appearing in the deck describing a single case. This card directs the Statistical Processor to enter a specific mode of operation. Table 3-1 defines the format of the card and the various options. Figure 3-1 illustrates the associated IBM-029 keypunch control card.

The Statistical Processor Control Card (Card Group 1) described in Table 3-1, defines 13 variables. Only IMPRNT and MCMPT play significant roles and are discussed in depth. IMPRNT and MCMPT control the mode of the Statistical Processor as described in the following two paragraphs.

Referring to Table 3-1, the IØPRNT variable serves a dual purpose. When IØPRNT = 0, the Statistical Processor identifies the case as either a Single Trajectory or Range Check simulation, and relinquishes control to the Input Processor. The Input Processor determines the proper mode from the contents of Card Group 2. Whenever IØPRNT ≥ 0 , the Statistical Processor enters the Analytical Statistical mode and requests the Input Processor to supply the contents of Card Group 2.

Table 3-1 Statistical Processor Control Card (Card Group 1)

COLUMN (S) NAME 1 IY 4 ISPANT		SHAND O
	DESCRIPTION	
TNEAQ1	Dispersion analysis sclector	 HITS has facilities to access,(as
TNEAQI +	<pre>IY = 1 procedure described in this manual.</pre>	yet undeveloped) alternate dispersion analysis procedures.
	Analytical Statistical mode calculation control.	● IBPRNT ≥ 3 for Monte Carlo mode
	IMPRNT = 0 for Single Trajectory or Range Check modes	• The number of TYPE = 2, 3, and 4 variables (K234) and the number of
	- 1 calculation stops after limiting	dependent variables (MD) must be limited so that
		KTØT < 5000
	# / Calculation stops atter unmixed first and second derivatives are	*;ere:
		KTØT = KD(1+2K234), IØPRNT < 2
		XTØT = XD(3+2X234), IØPR:T ≤ 3
	Variance are calculated.	(1-10-10) m
· • • • • • • • • • • • • • • • • • • •	= 4 calculation stops after second order mixed partial derivatives	A.D. = FD 3+8434 (4 + 2 /). IØPRUT ≥ 4
	vre evaluated	Otherwise, the Carray will be exceeded
	S *calculation stops after second order mean and first order variance	and computation will terminate abnormally.
· · · · · · · · · · · · · · · · · · ·	are calculated for correlated independent variables.	
	- 6 calculation stops after second order	
	variance Calculation, assumes all independent variables are Gaussian,	
	 7 *calculation stops after second order Variance for correlated independent Variables, assumes all independent Variables are Gaussian, 	

-30-

Table 3-1 Statistical Processor Control Card (Card Group 1) (cont'd)

COLUMN (S)	VARIABLE Hame	DESCRIPTION	COMENTS
7	ISPANT	Trajectory Module output suppression code	• ISPRNT = 1 provides extensive
		ISPENT = 0 trajectory module output	information. Usually used only in Single Trajectory or Range Check mode.
		 1 trajectory module output printed at cach reference to trajectory module 	 ISPRNT = 0 recommended for all Monte Carlo mode and most Analytical Stastical mode operations.
77	нсрет	Monte Carlo mode control variable	
		MCdPT = 0 no Monte Carlo experiments	
		■ 1 Monte Carlo mode to be exercised	
17	MCALC	Monte Carlo control variable to bypass Trajectory module	MCAIC = 0 recommended for all calculations.
		MALC = 0 trajectory module specified by IY variable is used to evaluate all trajectories.	 MCALC = 1, 2, or 3 provides a more rapid evaluation at the expense of accuracy.
		 1, 2, 3 a Taylor series approximation with (1) first order, (2) second order unmixed, and (3) full second order partial derivatives is used to approximate the full trajectory equations. 	
21-22	NCELL	Number of histogram cells for each independent and dependent variable.	See Appendix A.6.1 for guidelines.
		NCELL ≤ 20	
24-27	HTRLAL	Number of Monte Carlo experiments to be conducted	• See Appendix A.6.2 for guidelines.

Table 3-1 Statistical Processor Control Card (Card Group 1) (concl'd)

COLUMN (S)	VARIABLE NAME	DESCRIPTION	COMMENTS
29-32	18-71	Maximum number of Monte Carlo experiments to be rejected as outside internal ranges (predicted by Analytical Statistical mode) before computation is suspended.	• IRJI should be large enough to allow for 10% NCELL rejections but small enough to abort simulations with gross input errors.
34-37	1832	Maximun number of Monte Carlo experiments to be rejected as outside external ranges (TYPE = 8 variable) limits before computation is suspended.	• See IRJ comment.
42	ACPRIT	Monte Carlo mode Irajectory Module summary print control	• Surrary print should be suppressed and large numbers of Monte Carlo experiments are performed.
		MCPRNT = 0 suppress summary trajectory information for all Monte Carlo experiments,	
		 1 print summiny information for each trajectory calculation. 	
44-47	IRRANG	Random number generator seed for Monte Carlo mode.	 IRRAND should be a large odd positive integer such as 1261.
52	TOIGI	Control variable for automatic histogram bar chart plots.	Plot facility is presently incomplete, Plot arrays are listed on the printed Annowly R 2 5 for Corner.
		IMPLAT = 0 no plots	
		= 1 plot histograms	
57	ISPLØT	Automatic histogram plot format control.	· Presently has no effect on execution.
		ISPLØT = 0 genirate individual plots.	
		" l overlay internal and external range histograms.	

NOTE: All Toggle Switches up

Drum Card 11111111 2- 464- 446-AAA -: 664. 11111111111111111111

Card Group IBM-029 Keypunch Control Card for 3-1 Figure

The MCØPT variable of Table 3-1 determines whether or not the Statistical Processor will enter the Monte Carlo mode after completing Analytical Statistical mode calculations. If MCØPT = 1, the Statistical Processor automatically shifts into the Monte Carlo mode after the Analytical Statistical mode results have been used to set up the histograms.

3.2 Input Processor Control Cards (Card Group 2)

The Input Processor Control Cards appear second in the deck describing a single case. Each card directs the Input Processor to assign qualities to a trajectory variable. These qualities affect the calculations performed as described in Section 3.2.1. The trajectory variables are defined in Section 3.2.2.

3.2.1 Card Group 2 Assigned Qualities

Each Group 2 card defines two parameters: CØDE# and TYPE. CØDE# (i.e., code number) identifies the trajectory variable to which the qualities determined by the value of TYPE are to be assigned. This is one of the more interesting aspects of the HITS code. There are two basically different TYPE specifications that can be assigned. They are described in the succeeding paragraph. It is assumed the user wishes to determine the effect of projectile weight variations on downrange dispersion at nominal time, for the purposes of discussion.

Whenever $1 \le TYPE \le 5$, the variable is assigned the distinction of being an independent variable, that is, an independent variable whose value is determined by input data rather than preset (or default) values. In the example, projectile weight is the independent variable and would be assigned a TYPE between 1 and 5 depending on whether it is to be treated as a deterministic constant (different than the preset), a range check variable, or a random variable. Whenever $7 \le \text{TYPE} \le 8$, the variable is defined to be a dependent variable, that is, a dependent variable for which printed output is to be produced. In the example, downrange dispersion at nominal time would be declared a TYPE = 7 or TYPE = 8 variable, since the user desires to have the dispersion displayed. Thus, the CØDE# identifies the variable and TYPE determines what is to be done with it. All independent variables not mentioned in Card Group 2 are given their preset values. All dependent variables not mentioned are computed but not printed.

A Group 2 card may require more information than just the CØDE# and TYPE to completely define the variable. Table 3-2

Input Processor Control Cards (Card Group 2) Table 3-2

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COMMENTS	 see Table 3-3 for definitions. Group 2 Cards may appear in any order. 	■ Integer variable ★ Megative value (e.g. "-1") required to indicate end of Card Group 2. ■ CMDE# is an address in the ØE array.	Every Group 2 Card must define TYPE. Integer variable Maximum of three TYPE = 1 variables per Card Group 2 data set. Minimum of one and a maximum of ten dependent variables (TYPE = 7 and TYPE = 8) per Card Group 2 data set.	with TYPE = 1, 3, or 4 variables. These incompatible types should never appear in the same Card Group 2 data set. **Additional data is required for TYPE = 1 variables. • Card format: 5 floating point fields of length 13 (beginning in column 1) per card. • Use multiple cards if required.
DESCRIPTION	Independent/dependent variable identification number.		Statistical characterization variable for independent variables.	<pre>Independent Variables: TYPE = 1 Range Check variable to be parametrically varied over the MT values on the immediately succeeding card(s).</pre>
VARIABLE NAME	CØDE#		TYPE	
COLUMN(S)	3-E		1-	

Input Processor Control Cards (Card Group 2) (cont'd) Table 3-2

COLUMN(S)	VARIABLE	Q	DESCRIPTION	COMMENTS
	TYPE (cort'd)	TYPE = 2	A Gaussian random variable	• Gaussian random variables (TYPE = 2) are discussed in Appendices A.4.2 and A.4.3.
		TYPE = 3	A uniformly distributed random variable,	 Uniformly distributed random variables (TYPE = 3) are discussed in Appendix A.4.1.
		TYPE = 4	Arbitrarily distributed random variable. Immediately succeeding cards must define the probability density function at MT points.	* Additional data required for arbitrarily distributed (TYPE = 4) random variables.
				• Card format: 5 floating point fields of length 13 each (beginning in colum 1) per card.
				• Multiple cards will be required.
				• Frobability Density Function (PDF) represented by two paired tables. Ordinate values (i.e., PDF values) must appear first.
				Corresponding abscissa values must appear second with abscissa table beginning on a new card.
				• PDF assumed to be zero cutside range of abscissa table, so use enough points.
- Name - Na				• Abscissa table must contain equali, spaced values.
				• NT is defined later in this table,

(cont'd) Table 3-2 Input Processor Control Cards (Card Group 2)

COLUMNI (S)	VARIABLE HAKE	30	DESCRIPTION	COMMENTS
	TYPE (cont'd)	TYPE = 5	Deterministic variable	 TYPE = 5 variables simply override preset (default) values.
		TYPE = 6	Reserved for future use	TYPE = 6 should not be used.
		Dependent Variables:	ables:	
*		TYPE = 7	Variable whose histogram range is determined by Analytical Statistical mode.	 Histogram INTERNAL RANGE and USER RANGE are identical
		TYPE = 8	Variable for which histogram is to be constructed with a range supplied	 Histogram INTERNAL RANGE determined by Analytical Statistical mode.
			by the user.	 Histogram USER RANGE determined by user supplied values.
9-20	VALUE	Value for variable,	able. Subject to varying definitions	 Floating point variable
,		TYPE = 1, 4,	7 VALUE not required. May be left blank.	
	:	TYPE = 2, 3	VALUE is the expected or mean value of the random variable.	• Interpretation given in Appendix A.3 for TYPE = 2 and TYPE = 3 variables.
		TYPE = 5	VALUE is the desired deterministic value.	
		TYPE = 8	VALUE is the histogram mid-point.	
22-33	TØL	Tolerance for variable, definitions.	variable. Subject to varying	Ploating point variable.
		TYPE = 1,4,5,7	i,7 TØL not required. May be left blank.	

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(coucl'd) Table 3-2 Input Processor Control Cards (Card Group \hat{z}

COLUMN(S)	VARIABLE NAME	DESCRIPTION	COMMENTS
22-33	TØL (cont'a)	<pre>TYPE = 2 TØL is the incremental length</pre>	• For TYPE = 2, TØL may be set equal to TØL = 3*STDEV
		TYPE = 3 TØL defines the variable as being uniformly distributed on the interval (VALUE-TØL, VALUE + TØL)	+
		TYPE = 8 TØL defines the USERS RANGES as (VALUE-TØL, VALUE + TØL)	
35-46	STDEV	Standard deviation (σ) for some statistically defined variables.	ed • Floating point variable
		TYPE = 1,4,5,7,8 STDEV not required. May be left blank.	·
		TYPE = 2 STDEV is the standard deviation of the Gaussian random variable.	• Interpretation given in Appendix A.3 for TYPE = 2 and TYPE = 3 variables.
		TYPE = 3 STDEV is the standard deviation of the uniformly distributed random variable.	distributed on the interval (VALUE-TØL, VALUE + TØL), STDEV must be set equal to STDEV = TØL / \sqrt{3} = 0.577350*TØL
48-50	IN	Table length for additional data on immediately succeeding cards.	• Integer variable.
		TYPE = 2,3,5,7,8 NT not required. May be left blank.	<pre>Succeeding cards required only for TYPE = 1 and TYPE = 4 variables.</pre>
		TYPE = 1 . NT is the number of values over which systematic variation is to occur.	•
		<pre>TYPE = 4 NT is the number of pairs of points used to represent the probability density function.</pre>	 For TYPE = 4, NT is the number of ordinate-abscissa pairs.

explains the details. In Table 3-2 hash marks are used to delimit the extent of the comments made in the right hand column. Comments identified by stars command action on the part of the user. Group 2 cards may be arranged in any order. IBM-029 keypunch control cards for Group 2 are presented in Figure 3-2.

3.2.2 Trajectory Variable Code Numbers

HITS uses "code numbers" to identify variables in input data cards and the printed output. CØDE# in Card Group 2 is just the first occurrence of code numbers in the discussion. This section discusses Table 3-3 which catalogs the code numbers.

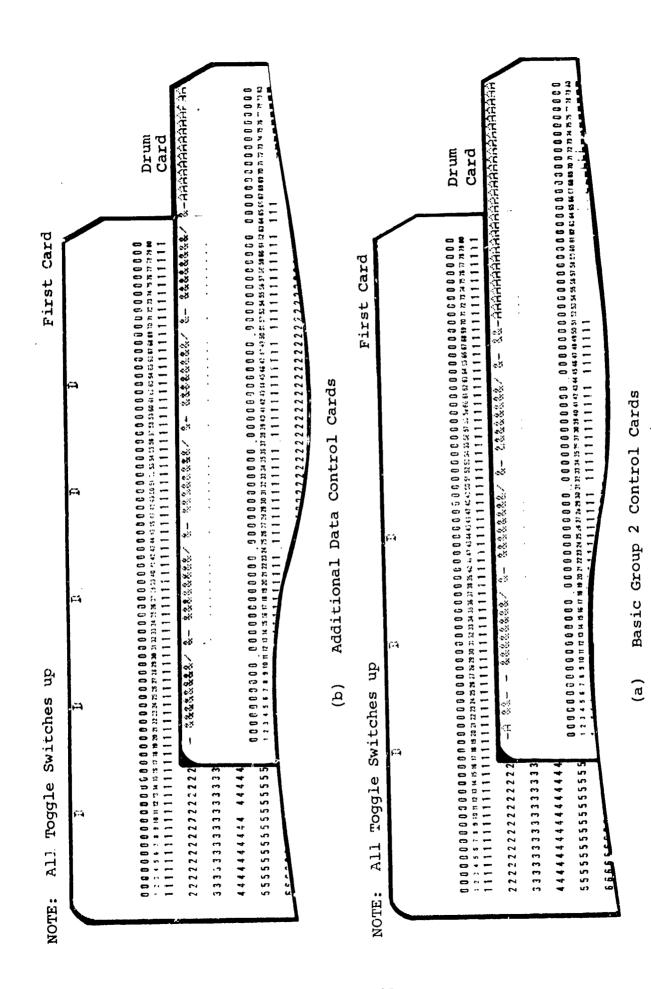
The code number of a variable is its address in the HITS' active storage array (i.e., the ØE array). Table 3-3 lists the code numbers and their associated FORTRAN names, preset values, units, and analysis names. The code numbers also link the HITS variables to the closed form trajectory equations of Appendix C via Table C-1. An asterisk attached to a FORTRAN name denotes a potential independent variable. All others may be defined as dependent variables. The presets are the nominal values of the Table 1-2 error source model.

Referring to Table 3-3, the code numbers from 1 to 100 define Fire Control trajectory variables. Code numbers from 101 to 200 are the Real World trajectory variables. Variables with code numbers from 201 to 300 are system controls. These are particularly important since they can greatly reduce the amount of input data and the number of computer runs. Note that variable 203, (i.e., IFC) distinguishes between Real World and Fire Control trajectory solutions. Variables 301 to 400 are measures of dispersion. Variables 401 to 500 are computed trajectory quantities. Code numbers from 501 to 600 denote variables defining the terminal conditions of the Real World and Fire Control trajectories.

3,3 Optional Input Processor Control Cards (Card Group 3)

Optional Input Processor Control Cards (Card Group 3) appear third (last) in the deck describing a single case. Card Group 3 may not appear when the Statistical Processor is operated in either the Single Trajectory or Range Check modes. It has no effect on the Monte Carlo mode. Only the Analytical Statistical mode is affected by Group 3 data.

Each Group 3 card directs the Analytical Statistical Processor to treat two of the statistically defined independent



IBM-029 Keypunch Control Cards for Card Group 2 3-2 Figure

Table 3-3 HITS Trajectory Parameter List

Code Number	FORTRAN Name	Preset	Units	Remarks
1	VOF*	11,000.	ft/sec	F.C. Nozzle Velocity
2 3	WXF* WZF*	0. 0.	ft/sec ft/sec	F.C. Steady Winds: Down Range Horiz. Cross Wind
4	RHØF*	2.378x10 ⁻³	slugs-ft ³	F.C. Atmospheric Density
5	CX1F*	3.585x10 ⁻²		F.C. Projectile Drag Model
6	V1F*	1.674x10 ⁴	ft/sec	$C_{X} = C_{X_{\infty}} + K/V^{2}$ Fit to
7	CX2F*	1.195x10 ⁻¹		(CX1F, V1F) & CX2F, V2F) CX2F < CX1F
8	V2F*	3.906x10 ³	ft/sec	VX2F > VX1F
9	XNF*	10,000	ft	F.C. Nominal Range
				F.C. Aerodynamic Effects:
10	CNAF*	1.9767	1/rad	• $c_{N_{\alpha}}$
11	SMF*	0.062		Static Margin
12	CMQF*	-7.5		● c _{mq}
13	CMPAF*	0.		• Magnus Moment C _{mpa}
14	ATRMSF*	0.	deg	 Static Trim (C_m=0) -Angle of Attack
15	BTRMSF*	0.	deg	-Angle of Sideslip
				F.C. Initial Attitude:
16	THETOF*	0.	deg	$ heta_o$ Wertical Plane
17	PSIOF*	o.	deg	Ψ°
13	TDØTOF*	0.	rad/sec	θ _o Horizontal Plane
19	PDØT0F*	0.	rad/sec	ψ ₀ χ ₀ χ ₀ χ ₁ χ ₀

^{*}Denotes Potential Independent Variable (1) Indicates Fire Control Parameter

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
				F.C. Initial Attitude (Cont'd)
20	GAMOF*	0.	deg	γο
21	AZOF*	0.	deg	y _{zo}
22	AF*	3.068×10 ⁻³	ft ²	F.C. Projectile Physical Characteristics: A - Base Area (πD ² /4)
23	ELLF*	3.1x10 ⁻¹	£t	L - Length
24	DF*	6.25x10 ⁻²	ft	D - Base Diameter
25	WF*	1.1x10 ⁻¹	lbs	W - Weight
26	AIXF*	1.235×10 ⁻⁶	slugs-ft ²	I _X Roll Moment of Inertia
27	AIYF*	2.110x10 ⁻⁵	slugs-ft ²	I _y - Pitch Moment of Inertia
28	PF*	400.	rad/sec	F.C. Spin Rate
29	ALPCØF*	0.5	deg	F.C. Angle of Attack Oscillation Convergence Criterion
				F.C. Second Order Drag Effect
30	CAAF*	0.	1/deg ²	$\Delta c_x = CAAF \alpha^2$

^{*}Potential Independent Variable

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
101	V.0*	11,000	ft/sec	R.W. Muzzle Velocity
102 103	WX*	0. 0.	ft/sec ft/sec	R.W. Steady Winds Down Range Horiz. Cross Wind
104	RHØ*	2.378x10 ⁻³	slugs-ft ³	R.W. Atmospheric Density
105	cx1*	3.585x10 ⁻²		R.W. Projectile Drag Model $C_{X} = C_{X_{\infty}} + K/V^{2}$
106	V1*	1.674×10 ⁴	ft/sec	Fit to (CX1,V1) & (CX2,V2)
107	CX2*	1.195×10 ⁻¹	~~	CX2 < CX1
108	V2*	3.906x10 ³	ft/sec	VX2 > VX1
109	XN*	10,000	ft	R.W. Nominal Range
				R.W. Aerodynamic Effects:
110	CNA*	1,9767	1/rad	• $c_{N_{\alpha}}$
111	SM*	0.062		Static Margin
112	CMQ*	-7.5	~-	• c _{mq}
113	CMPA*	0.		• Magnus Moment C _{mpa}
114	ATRMS*	0.	deg	 Static Trim (C_m=0) -Angle of Attack
115	BTRMS*	0.	deg	-Angle of Sideslip
				R.W. Initial Attitude
116	THETO*	0.	deg	θo Vertical Plane
117	PSIO*	0.	deg	ψ. α. γ.
118	TDØTO*	0.	rad/sec	$\dot{\theta}_{o}$ Horizontal Plane
119	еврото *	0.	rad/sec	ψ ₀ γ ₀ γ ₀ γ ₀

^{*}Potential Independent Variable (1)Denotes Real World Parameter

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
				R.W. Initial Attitude (Cont'd)
120	GAMO*	0.	deg	γ ₀
121	AZ0*	0.	deg	Yzo
				R.W. Projectile Physical Characteristics
122	A*	3.068x10 ⁻³	ft ²	A - Base Area ($\pi D^2/4$)
123	ELL*	3.1x10 ⁻¹	ft	L - Length
124	D*	6.25x10 ⁻²	ft	D - Base Diameter
125	W*	1.1×10 ⁻¹	lbs	W - Weight
126	AIX*	1.235x10 ⁻⁶	slugs-ft ²	I _X - Roll Moment of Inertia
127	AIY*	2.110x10 ⁻⁵	slugs-ft ²	Iy-Pitch Moment of Inertia
128	p*	400.	rad/sec	R.W. Spin Rate
129	ALPCØN*	0.5	deg	R.W. Angle of Attack Oscillation Convergence Criterion
				R.W. Second Order Drag Effect
130	CAA*	0.	1/deg ²	$\Delta C_{\rm X} = {\rm CAA} \ a^2$
				Externally Supplied SEP Center
131	XBART*	0.	ft	$\delta \ddot{x}_{T}$ (Displacements from Fire Control Nominal
132	YBART*	0.	ft	$\delta ilde y$ Aim Point)
133	ZBART*	0.	ft	δ z T·
				Externally Supplied CEP Center
134	YBARX*	0.	ft	$\delta \bar{y}_x$ (Displacements from Fire Control Nominal
135	ZBARX*	0.	ft	δZ _x Aim Point)

^{*}Potential Independent Variable

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
201	I	0.		System Control
·	,			IFCRW=1 F.C. Parameters are set equal to R.W. nominal values
				IFCRW=0 F.C. Parameters determined solely by inputs
202	IFCRC*	0.		System Control
				IFCRC=1 F.C. Parameters are set equal to R.W. values for each Range Check Combination
				IFCRC=0 F.C. Parameters determined solely by inputs.
203	IFC	1.		Internal Sequencing Variable
				IFC = 1 F.C. Solution IFC = 0 R.W. Solution
204	IDUMP*	0.	444 625	System Print Control
				IDUMP = 1 Print lots of intermediate data
				IDUMP = 0 Print summary data only
205	ICONV*	-1 0.		Trajectory Module Iteration Control
				TOL = 10. ICONV
206	ICNCL*	1.		Trajectory Aerodynamic Control Parameter
		·		ICNCL = 1 CL_{α} used in crossrange perturbation. Recommended for most applications.
				ICNCL = 0 CN_{α} used in crossrange perturbation.

^{*} Potential Independent Variable

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
301	XBARTI		ft	Internally Computed SEP Center $\delta \widetilde{\mathbf{x}}_{\mathrm{T}}$ (Displacements from Fire Control Nominal Aim Point)
302	YBARTI		ft	δy _T Conclot Nominal Alm Point)
303	ZBARTI		ft	δΣ _T
304	YBARXI		ft	Internally Computed CEP Center $\delta \overline{y}_{x}$ (Displacements from Fire Control Nominal Aim Point)
305	ZBARXI		ft	δZ _x Concrot Nominal Aim Point)
				Projectile Position at Nominal Time
306	DXT		ft	δ_{x_t} (Displacement from Fire Control Nominal Aim Point)
307	DYT		ft	δy_t
308	DZT		ft	δz _t
309 310	DYX DZX		ft ft	Projectile Position at Nominal Range δy_x (Displacement from Fire Control Nominal Aim Point) δz_x
				Velocity Difference at
311	DVXT		ft/sec	Nominal Time δV_{xt} (Difference from F.C. Value at Nominal Time)
312	DVYT		ft/sec	δV _{yt}
31,3	DVZT	-	ft/sec	δV _{zt}
				Velocity Difference at Nominal Range
314	DVXX		ft/sec	δV_{xx} Difference from F.C.
315	DVYX		ft/sec	δV_{yx} Value at Nominal Time)
316	DVZX		ft/sec	δV _{zx}
317	DΤ		sec	δ_t Time to Nominal Range less F.C. Nominal Time to Nominal Range

Table 3-3 HITS Trajectory Parameter List (Contact)

Code Number	FORTRAN Name	Preset	Units	Remarks
318	RADT ⁺		ft	Radial Displacement from Externally Supplied SEP Center
319	RADX ⁺		ft	Radial Displacement from Externally Supplied CEP Center
320	RHØT (1)		ft	Radial Displacement from Internally Computed SEP Center
321	RHØX (2)	1	ft	Radial Displacement from Internally Computed CEP Center
327	DXTI		ft	Projectile Position at Nominal Time Siti (Displacement from Internally Computed SEP Center)
323	DYTI		ft	δy_{ti} δz_{ti}
324	DZTI		ft	^{0 z} ti
325	DXTE		ft	Projectile Position at Nominal Time $\delta_{\mathbf{x}_{te}}$ (Displacement from Externally, Supplied SEP Center)
326 327	DYTE DZTE		ft ft	δ _{z_{te}}
328 329	DYXI		ft ft	Projectile Position at Nominal Range δy_{xi} (Displacement from Internally δz_{xi} Computed CEP Center)
330 331	DYXE DZXE		ft ft	Projectile Position at Nominal Range δy_{xe} (Displacement from Externally δz_{xe} Supplied CEP Center)
332 333 334	DXDYT DXDZT DYDZT		ft ² ït ² ft ²	Correlations of Projectile Position at Nominal Time $\delta \mathbf{x}_t \delta \mathbf{y}_t$ (Displacements from $\delta \mathbf{x}_t \delta \mathbf{z}_t$ Fire Control Nominal $\delta \mathbf{y}_t \delta \mathbf{z}_t$ Aim Point)

TYPE = 8 only

⁽¹⁾ Requires Code Numbers 306, 307, and 308 be TYPE = 7 or TYPE = 8.
(2) Requires Code Numbers 309 and 310 be TYPE = 7 or TYPE = 8.

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
335	DYDZX		ft ²	Correlation at Nominal Range $\delta y_x \delta z_x$ (Displacements from F.C. Nominal Aim Point)
336	DXDYTI		ft ²	Correlations about Internally Computed SEP Center at Nominal Time $\delta \mathbf{x}_{ti} \delta \mathbf{y}_{ti} \text{(Displacements from}$
337	DXDZTI		ft ²	$\delta_{\mathbf{x_{ti}}} \delta_{\mathbf{z_{ti}}}$ Internally Computed SEP Center)
338	DYDZTI		ft ²	$\delta y_{ti} \delta z_{ti}$
339	DYDZXI		ft ²	Correlations about Internally Computed CEP Center at Nominal Range $\delta y_{xi} \delta z_{xi}$ (Displacements from Internally Computed CEP Center)
				Correlations about Externally Supplied SEP Center at Nominal Time
340	DXDYTE		ft ²	$\delta x_{te} \delta y_{te}$ (Displacements from
341	DXDZTE		ft ²	$\delta x_{te} \delta z_{te}$ Externally Supplied SEP Center)
342	DYDZTE		ft ²	$\delta y_{te} \delta z_{te}$
3 4 3	DYDZXE		ft ²	Correlations about Externally Supplied CEP Center at Nominal Range $\delta_{y_{xe}} \delta_{z_{xe}}$ (Displacements from Externally Supplied CEP Center)

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code. Number	FORTRAN Name	Preset	Units	Remarks	
400	ALPHA		rad	a (th) or a (zh)	(RW/PC)
401	a të t		rad	a (th) or a (xh)	(RM/FC)
402	ALPTRM		rad	Rolling Trim a	
403	ADPHD0		rad/sec	å ₀	
404	В			β	
405	BETTRM		rad	Rolling Trim β	
406	BETA0		rad	βο	
407	BETAD0		rad/sec	β̈́o	
408	BETA		rad	$\beta(t_N)$ or $\beta(x_N)$	(RW/FC)
409	ALPMAX		rad	<u>a</u> UPPER	
410	ALPMIN		rad ·	□ a _{LOWER}	
411	CAYD		(ft/sec) ²	K _D	
412	CD8			C _D	
413	CMA		1/rad	C _{Ma}	
	CMTHTD		sec	C _M	
414			sec		
415	CMTHTA		rad	^C M _{φα} κ ₁	
416	CAY1				
417	CAY2		rad	K ₂	
418	CDA0B			$\overline{C}_{D} (\overline{a} = 0)$	
419	CDAB			\overline{c}_{D}	<u> </u>

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
420	DELTT		8eC	δε
421	DELV		ft/sec	δν
422	DELT		sec	`\ _t
423	DELX		ft	$\Delta_{\mathbf{x}}$
424	ОХФКО		rad	Yo
425	DZDXO		rad	Yz _o
426	DYDTO		ft/sec	V _y (0)
427	DZDT0	~~	ft/sec	V _z (0)
428	DELW		l/sec	Λω
429	DELLAM	* **	1/sec	Δ λ
430	EYEP		sec ²	1'
431	EMP		sec	m´
432	EOLT			e ^A ot'
433	EDLT			$e^{\Delta \lambda_0 t}$
434	F	040 050	1/ft	f
435	н		ft/sec ²	h
436	PSID0		rad/sec	$\dot{\Psi}_{\mathbf{o}}$
437	PHIO	 -	rad	$\phi_{_{0}}$
438	PHIl		rad	ϕ_1
439	PHI2		rad	† 2

Table 3-3 HITS Trajectory Parameter List (Cont.6)

Code Number	FORTRAN Name	Preset	Units	Remarks
440	PSIO		rad	ψ ₀
441	R1		rad	R
442	R2		rad	R ₂
443	R3		rad	R ₃
444	R4		rad	R ₄
445	RTRIM			R _{TRIM}
446	TC		sec	t _e
447	TCO		sec	tc,
448	TS	+	sec	t.
449	TG0		sec	t _G _o
450	TP		sec	t'
451	THETAO		rad	$ heta_{\mathtt{o}}$.
452	THETD0		rad/sec	θ _o
453	TØL			TOL = 10.ICONV
454	vc	_~	ft,/sec	V _c
455	vc0		ft/sec	V _c ,
456	VYA		ft/sec	V _{ya}
457	VZA		ft/sec	V _{za}
458	wx		ft/sec	W _x
459	WZ		ft/sec	Ψ_z

Table 3-3 HITS Trajectory Parameter List (Cont'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
460	WO		$ m sec^{-1}$	ω _o
461	Wl		sec ⁻¹	ω_1
462	W2	~-	sec ⁻¹	ω2
463	WL2	~-	sec ⁻²	$2(\omega_0^2 + \Delta\lambda^2)$
464	OMALIX		sec ⁻¹	λ _ο
465	XLAM1	· ••••	sec ⁻¹	λ_1
466	XLAM2	~	sec ⁻¹	λ ₂
467	XNU1	**co ===*	rad	. ^ν 1
468	XNU2	~	rad	ν2
469	ХG		ft	≖G
470	XMU	~~		μ
471	XJAY		rad	JA _Y
472	XJAZ		rad	JA _Z
473	ХJА		rad	JA
474	YA		ft	$\psi_{oldsymbol{lpha}}$
475	ZA		ft	Z _a
476	ALPH0		rad	а ₀

Table 3-3 HITS Trajectory Parameter List (Concl'd)

Code Number	FORTRAN Name	Preset	Units	Remarks
500	TH		sec	F.C. Established Nominal Time at Nominal Range
				F.C. Computed Position at Nominal Time
501	XTFC		ft	x _{fc} (t _N) (Displacements from
502	YTFC		ft	y _{fc} (t _N) Muzzle)
503	ZTFC		ft	z _{fc} (t _N)
				F.C. Computed Velocity at
504	VXTFC		ft./sec	Nominal Time
505	VYTFC		ft/sec	V _{zfc} (t _N)
506			·	$V_{yfc}^{(t_N)}$ $V_{zfc}^{(t_N)}$
308	VZTFC		ft/sec	Projectile Position at
				Nominal Time
507	XT		ft	x(tN) (Displacements from
508	YT		ft	· y (t _N) Muzzle)
509	ZT		ft	z (t _N)
				Projectile Velocity at
510	VXT		ft/sec	Nominal Time $V_{\mathbf{x}}(t_{\mathbf{N}})$
511	VYT		ft/sec	$V_{\mathbf{y}}(\mathfrak{e}_{\mathbf{N}})$
512	VZT		ft/sec	$V_{z}(\epsilon_{N})$
			20/300	Projectile Position at
512	177 0		6.	Nominal Range
513	YR	11	ft	$z^{(x_N)}$ (Displacements from $z(x_N)$ Muzzle)
514	ZR		ft	
				Projectile Velocity at Nominal Range
515	VXR		ft	V _x (x _N)
516	VYR		ft	ν _y (x _N)
517	VZR		ft	$V_{z}(x_{N})$
518	тx		sec	Projectile Time to Reach Nominal Rang

variables as being correlated. Thus each variable appearing in Card Group 3 must also appear in Card Group 2 with a TYPE specification of 2, 3, or 4. Table 3-4 defines the format of Group 3 cards and provides pertinent details. The comments denoted by stars command action on the part of the user. The IBM-029 keypunch control cards are presented in Figure 3-3. Group 3 cards may appear in any order.

3.4 Error Source Model Encoding

This section illustrates the encoding of the error source model of Table 1-2. Primary attention is focused on Card Group 2. Maximum instructional benefit will be achieved by the user who works the problem independently and refers to the text simply for verification.

The first task is to identify the code numbers (i.e., trajectory variable names), corresponding to line items in the error source model. Table 3-5 is a complete listing arrived at by cross referencing the error source model, Table 1-2, and the Parameter List, Table 3-3. These are Real World trajectory variables. Each of the Rayleigh/Uniform distribut i sources are two-dimensional and, as a result, are described by two trajectory variables.

With the code numbers in hand, Card Group 2 may be constructed by reference to Table 3-2. For instance:

 Muzzle velocity (CØDE# = 101) is a Gaussian distributed uncertainty (TYPE = 2). The nominal or mean value is

VALUE =
$$1.1 \times 10^4$$
 ft/sec

The standard deviation is

STDEV =
$$(1/3\%)(1.1 \times 10^4) = 3.666 \times 10^1$$
 ft/sec

and

$$TØL = 3 * STDEV = 1.1 : 10^2 ft/sec$$

 Projectile reference area (CØDE# = 122) is a uniformly distributed uncertainty (TYPE = 3) with a nominal or mean value of

$$VALUE = 3.068 \times 10^{-3} \text{ ft}^2$$

Optional Input Processor Control Cards (Card Group 3) Table 3-4

COMMENTS	• See Table 3-3 for definitions.	• Group 3 cards may appear in any order.	• Integer variable	Negative value (e.g. "-1") required to indicate end of Card Group 3.	 CØDE#1 is an address in the ØE array. 	 See Table 3-3 for definitions. 	• Integer variable	 CØDE#2 is an address in the ØE array. 	 Floating point variable. 	• See Appendix A.3.3 for discussion.	• The covariance matrix,	Eq. (A.4-15), formed from the correlation coefficients is positive definite as	theoretically required.
DESCRIPTION	Code number for first variable of correlated pair.			•	•	Code number for second variable of correlated pair. Of necessity	CØDB#2 ≠ CØDE#1		The correlation coefficient		-1 ≤ RHØ ≤ 1		
VARLABLE	cøde#1				7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	cøbe#2			RHØ				
COLUMN(S)	3-5					8-10			12-23				

tCard Dram Card First -88 E-88 E-222222222222 3333333333333333333 55555555555555555 66665666666666666 ****** TTTTTTTTTTTTT

Toggle Switches

A11

NOTE:

Cards for Card Group IEM-029 Keypunch Control 3-3 Figure

Table 3-5 Error Source Model Code Numbers

ERROR SOURCE DISTRIBUTIONS CODE NUMBER(S) •INITIAL CONDITIONS •VELOCITY VECTOR - MAGNITUDE GAUSSIAN 101 - ORIENTATION RAYLEIGH/UNIFORM* 120 & 121 •INERTIAL ORIENTATION - ATTITUDE RATE RAYLEIGH/UNIFORM* 116 & 117 - ATTITUDE RATE RAYLEIGH/UNIFORM* 118 & 119 •PHYSICAL CHARACTERISTICS •WEIGHT GAUSSIAN 125 •MOMENTS OF INERTIA
•INITIAL CONDITIONS •VELOCITY VECTOR - MAGNITUDE GAUSSIAN 101 - ORIENTATION RAYLEIGH/UNIFORM* 120 & 121 •INERTIAL ORIENTATION - ATTITUDE RATE RAYLEIGH/UNIFORM* 116 & 117 RAYLEIGH/UNIFORM* 118 & 119 •PHYSICAL CHARACTERISTICS •WEIGHT GAUSSIAN 125
• VELOCITY VECTOR - MAGNITUDE - ORIENTATION - INERTIAL ORIENTATION - ATTITUDE - ATTITUDE - ATTITUDE RATE • PHYSICAL CHARACTERISTICS • WEIGHT GAUSSIAN 101 RAYLEIGH/UNIFORM* 120 & 121 RAYLEIGH/UNIFORM* 116 & 117 RAYLEIGH/UNIFORM* 118 & 119
- MAGNITUDE - ORIENTATION - INERTIAL ORIENTATION - ATTITUDE - ATTITUDE RATE PHYSICAL CHARACTERISTICS - WEIGHT GAUSSIAN RAYLEIGH/UNIFORM* 120 & 121 RAYLEIGH/UNIFORM* 116 & 117 RAYLEIGH/UNIFORM* 118 & 119
- ORIENTATION RAYLEIGH/UNIFORM* 120 & 121 •INERTIAL ORIENTATION - ATTITUDE RATE RAYLEIGH/UNIFORM* 116 & 117 - ATTITUDE RATE RAYLEIGH/UNIFORM* 118 & 119 •PHYSICAL CHARACTERISTICS •WEIGHT GAUSSIAN 125
• INERTIAL ORIENTATION - ATTITUDE RATE RAYLEIGH/UNIFORM* 116 & 117 - ATTITUDE RATE RAYLEIGH/UNIFORM* 118 & 119 • PHYSICAL CHARACTERISTICS • WEIGHT GAUSSIAN 125
- ATTITUDE RATE RAYLEIGH/UNIFORM* 116 & 117 - ATTITUDE RATE RAYLEIGH/UNIFORM* 118 & 119 • PHYSICAL CHARACTERISTICS • WEIGHT GAUSSIAN 125
- ATTITUDE RATE RAYLEIGH/UNIFORM* 118 & 119 • PHYSICAL CHARACTERISTICS • WEIGHT GAUSSIAN 125
• PHYSICAL CHARACTERISTICS • WEIGHT GAUSSIAN 125
•WEIGHT GAUSSIAN 125
•WEIGHT GAUSSIAN 125
- AXIAL GAUSSIAN 126
- PITCH GAUSSIAN 127
• PHYSICAL DIMENSIONS
- REFERENCE AREA UNIFORM 122
- LENGTH UNIFORM 123
- BASE DIAMETER UNIFORM 124
• AERODYNAMIC CHARACTERISTICS
• STATIC COEFFICIENTS
- DRAG VARIATION
EFFECTS
VELOCITY** GAUSSIAN 105 & 107
ANGLE OF ATTACK GAUSSIAN 130
- NORMAL FORCE GAUSSIAN 110
· DYNAMIC COEFFICIENTS
- PITCH DAMPING GAUSSIAN 112
- MAGNUS MOMENT GAUSSIAN 113
SPIN RATE GAUSSIAN 128
• TRIM ANGLE OF ATTACK RAYLEIGH/UNIFORM* 114 & 115
• STATIC MARGIN GAUSSIAN 111
• ATMOSPHERIC EFFECTS
• CONSTANT WINDS RAYLEIGH/UNIFORM* 102 & 103
DENSITY VARIATIONS GAUSSIAN 104

^{*}Denotes a Rayleigh distribution of magnitude with a uniform 360° distribution in orientation.

^{**}Drag variation with velocity closely approximated by $C_{X_0} = C_{X_{00}} + K_D/V^2$ which is fit to two data points $(C_{X_1}, V_1) = (0.03585, 16.740)$ and $(C_{X_2}, V_2) = (0.11951, 3906.)$. Uncertainty in C_{X_1} and C_{X_2} .

The standard deviation is

STDEV =
$$(2/3\%)(3.068 \times 10^{-3}) = 2.045 \times 10^{-5} \text{ ft}^2$$

and

$$TØL = \sqrt{3} * STDEV = 3.543 \times 10^{-5} \text{ ft}^2$$

 Constant winds (Code Numbers 102 and 103) are Rayleigh distributed in magnitude and iniformly distributed in direction. This type of distribution is modeled as two independent Gaussian random variables (TYPE ≈ 2). There is no average wind so

$$VALUE = 0.0$$

As discussed in Appendix A.4.4, the equivalent Gaussian standard deviation is given by

STDEV =
$$\frac{\overline{J}}{1.2533}$$

where \overline{J} is the mean magnitude given in the mean value column of the error source model, so

STDEV =
$$\frac{11}{1.2533}$$
 = 8.777 ft/sec

and

$$TØL = 3 * STDEV = 2.633 \times 10 ft/sec$$

These and the other error source Group 2 cards are shown in Figure 3-4.

The error source model of Table 1-2 presumed Fire Control made no simplifying assumptions in the prediction of the projectile trajectory. Thus, since Fire Control would always make use of the known nominal values, the first Group 2 card in Figure 3-4 sets a system control (CØDE# = 201) to initialize the Fire Control trajectory parameters at the nominal values of the Real World trajectory by declaring it a TYPE = 5 equal to 1. This considerably simplifies the input. Even though CØDE# = 201 denotes an integer variable, VALUE is input as a floating point number. Nominal range (CØDE# = 109) is entered as a TYPE = 5 constant value, as shown in Figure 3-4. The second order drag effect variable (CØDE# = 130) appears on two Group 2 cards. The latter prevails. The dependent variables (TYPE = 7), force

And the same of the same

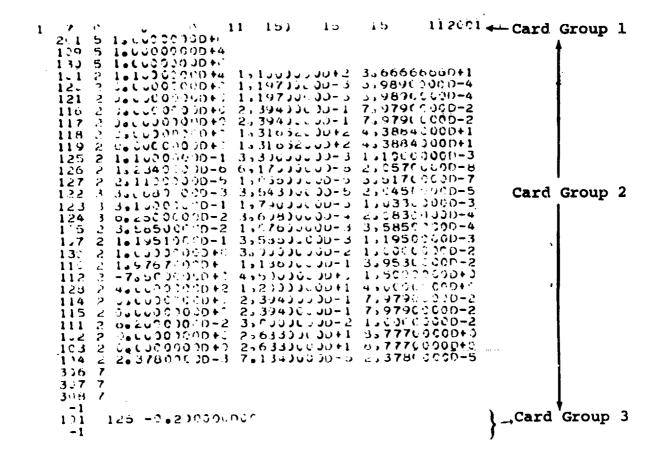


Figure 3-4 Encoded Error Source Model

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the statistics of dispersion at nominal time to be calculated and printed. Card Group 2 is closed by the required card with a negative code number.

Card Group 2 is now complete. The basic error source model has been encoded and attention turns to selecting various HITS options. The Group 1 card is constructed by referring to Table 3-1. An Analytical Statistical mode calculation is requested by the Group 1 card in Figure 3-4. Card Group 3 calls for muzzle velocity (CØDE#1 = 101) and projectile weight (CODE#2 = 125) variations to be treated as negatively correlated. The Group 3 card was constructed in accord with Table 3-4. Card Group 3 concludes with the mandatory CØDE#1 = -1 card.

Exercising HITS with the case input of Figure 3-4 would evaluate the total dispersion at nominal time due to all twenty error sources acting in consort. If it were desired to evaluate the dispersion due to a single error source, the case input would be generated by (1) duplicating the cards shown in Figure 3-4, and (2) discarding the Group 2 cards pertaining to other error sources. Muzzle velocity and projectile weight effects would be treated as a single source, since they are declared correlated. An error budget similar to Table 1-3 could be constructed by repeating this process for each error source. The resulting case inputs could be stacked and submitted simultaneously.

4.0 OUTPUT INTERPRETATION

This chapter presents four example problems which demonstrate the basic modes of operation of the HITS code. The user is encouraged to reproduce these results to verify that the code has been properly installed and to gain familiarity.

4.1 Single Trajectory Mode

This problem demonstrates the evaluation of single-shot dispersion using the HITS code. This mode is of interest to projectile designers and exterior ballisticians.

Figure 4-1 lists the input cards. The first card is the Group 1 card defined by Table 3-1. All other cards belong to Card Group 2 discussed in Table 3-2. Only TYPE = 5 and TYPE = 7 variables may appear in Single Trajectory mode simulations.

The results of the HITS simulation are shown in Figure 4-2. Frame 'a' is the cover sheet which identifies the code and separates the results of stacked cases. Frames 'b' through 'f' verify the inputs. Frame 'b' is the transcription of the Group 1 card. Frame 'c' lists the Card Group 2 data. Frames 'd', 'e', and 'f' are cross reference indices linking variable names and code numbers. The objective is to minimize the need to refer to Table 3-3 for variable definitions. Frame 'd' gives the FORTRAN names and code numbers of the dependent variables (TYPE = 7 and TYPE = 8). Frame 'e' gives the same information for the deterministic constants whose values have been changed from the presets (TYPE = 5 variables). All variables not changed by the input sequence are listed in Frame 'f'.

The results of calculations resented in Figure 4-2g This is the information passed across the Trajectory Module interface. This level of information may be requested at any time by setting ISPRNT = 1 in Card Group 1 (see Table 3-1), although it can result in excessive output. The formats of Frames 'g' and 'h' are identical. At the top are the Fire Control parameters. These are followed by the Real World parameters, System Controls, and Computed Quantities. Table 3-3 gives the definitions of all quantities. Frame 'g' summarizes the Fire Control calculation to establish the coordinates of the nominal aim point and the nominal time-to-nominal range. The Fire Control summary is distinguished from the Real World summary by the value of the IFC System Control (IFC = $1 \rightarrow$ Fire Control, IFC = 0 --- Real World). Frame 'h' is the Real World trajectory. Values presented under the Computed Quantities heading quantify dispersion.

```
1 0 1

206 5 0.000000000000000105 5.0358539765000107 5.1434159061D01111 5.05

120 5-.0001126 5.5381000000D-6

127 5.7866000000D-5

201 51.0

109 52085.2

116 510.0

318 7

319 7

320 7

321 7

306 7

307 7

308 7

309 7

310 7

-1
```

Figure 4-1 Single Trajectory Mode Check Problem Input

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Single Trajector, Mode Check Problem Output Figure 4-2a

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SINGLE-CASE. RANGE-CHECK, AND STATISTICAL PROCESSON CONTROLS

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Single Trajectory Mode Check Problem Output Figure 4-2b

A INPLY VARIABLE SPECIFICATIONS ***

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	0.0	0.0	0.0	0

Figure 4-2c Single Trajectory Mode Check Problem Output

SEPENDENT VARIABLES CO.

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CJOE	COOF	Cกมะ	3000	Cape	CODE	C0.2	C09E	CODE
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PADT STATESTICAL VARIABLE	RADK STATISTICAL VARIABLE	RIOT STATISTICAL VARIABLE	RHUX STATISTICAL VARIABLE	DAT STATISTICAL VARIABLE	STATISTICAL VARIABLE	DZT STATESTICAL VARIABLE	DYX STATESTICAL VAREABLE	DZX STATESTECAL VARIABLE
TOVE	XCAF	RHOT	XC-8	047	DYT	T20	DYX	»ŽQ

Single Trajectory Mode Check Problem Output Figure 4-2d

** VARIABLES RESET BY INPUT SEQUENCE ***

CODE NUMBER 105	CODE NUMBER 167	CODE NUMBER 109	CODE NUMPER 111	CCDE NUMBER 116	CCDE NUMBER 120	CCDF NUMBER 126	CCDE NUMBER 127	CCDE NUMBER 201	CCDE NUMBER 206
CXI REAL NORLD	C KZ REAL WCRLD	XN REAL BCRLD	SM REAL WORLD	THE TO REAL BORLD	GAMO REAL WORLD	A EX GEAL WCRLD	AIY REAL WCPLD	IFCRE SYSTER CONTRCL	TCNCL SYSTEM CONTRCL

Single Trajectory Mode Check Problem Output Figure 4-2e

Output
Problem
Check
Mode
Trajectory
Single
4-2f
Figure

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Single Trajectory Mode Check Problem Output Figure 4-29

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Single Trajectory Mode Check Problem Output Figure 4-2h

4.2 Range Check Mode

This problem demonstrates the evaluation of dispersion for a systematic permutation of projectile characteristics. This mode could be used to define a trajectory as a function of range. The Range Check mode is of interest to projectile designers and exterior ballisticians.

Figure 4-3 illustrates the input deck for a Range Check mode simulation. The first card is the Group 1 card defined by Table 3-1. All other cards belong to Card Group 2 discussed in Table 3-2. Only TYPE = 1, 5, and 7 variables may appear in a Range Check Card Group 2. There must be at least one TYPE = 1 variable followed by the Range Check values. There must be at least one TYPE = 7 card.

The printed output generated by HITS is illustrated in Figure 4-4. Frame 'a' is the cover sheet. Frames 'b' through 'i' document the input. Frames 'b' and 'c' were discussed in Section 4.1. Frame 'd' lists the Range Check (TYPE = 1) variables. Frames 'e' through 'h' were discussed in Section 4.1. As indicated in Frame 'h', the System Control IFCRC is left at its preset value of zero. Thus, the Fire Control parameters remain at their default values for all Range Check combinations and do not vary with each combination. If a trajectory were being generated as a function of range it would be necessary to set IFCRC = 1 (see Table 3-3 for details). Frame 'i' lists the Range Check combinations. Since there are two TYPE = 1 variables with three values each, HITS will evaluate 3 * 3 = 9 trajectories.

Frames 'j' and 'k' summarize the results of computation. The summary presents the nine combinations in a sequence of blocks with the variable appearing last in Card Group 2 varying most rapidly. The TYPE = 1 independent variables (IND. VAR.) values appear first, immediately followed by the TYPE = 7 dependent variable values. The code numbers are linked to FORTRAN names by the lists presented in Frames 'd' and 'e'.

Figure 4-3 Range Check Mode Check Problem Input

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Figure 4-4a. Range Check Mode Check Problem Output

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Figure 4-4b Range Check Mode Check Problem Output

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Figure 4-4c Range Check Mode Check Output

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Range Check Mode Check Problem Output Figure 4-4d

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Figure 4-4e Range Check Mode Check Problem Output

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Figure 4-4f Range Check Mode Check Problem Output

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Figure 4-4g Range Check Mode Check Problem Output

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Figure 4-4h Range Check Mode Check Froblem Output

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F RANGE CHECK VALUES ***

Figure 4-4: Range Check Mode Check Problem Output

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*** RANGE CHECK INDEPENDENT VANTABLE COMBINATIONS ***

Figure 4-4j Range Check Mode Check Problem Output

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Figure 4-4k Range Check Mode Check Problem Output

4.3 Analytical Statistical Mode

This problem demonstrates the analytical evaluation of dispersion statistics. This mode is of interest to projectile designers and those concerned with the implications of projectile dispersion to overall weapon system effectiveness.

Figure 4-5 illustrates the input deck for an Analytical Statistical mode simulation. The first card is the Group 1 card defined by Table 3-1. All other cards belong to Group 2 discussed in Table 3-2. Only TYPE = 2, 3, 4, 5, and 7 cards may appear in an Analytical Statistical mode simulation. There must be at least one TYPE = 2, 3, or 4 and one TYPE = 7 variable. Figure 4-5 illustrates the TYPE = 4 variable input format The additional data defining the probability density function must immediately follow the TYPE = 4 Group 2 card.

Figure 4-6 illustrates the Analytical Statistical mode printed output. Frames 'a' through 'h' have been described previously. Frames 'i' and 'j' list the TYPE = 4 probability density functions. Frames 'k' and 'l' give the Fire Control (IFC = 1) and Real World (IFC = 0) solutions for the nominal conditions. Frame 'm' is a self-explanatory warning which appears only when code numbers 320 and 321 are declared TYPE = 7.

Frames 'n' and 'o' of Figure 4-6 present the nominal case independent and dependent variable values, respectively. Whenever the warning doesn't appear, Frame 'o' is followed by the LIMITING CASES output illustrated in Figure 4-6, Frame 'oo', presented at the conclusion of Figure 4-6. As shown in Frame 'oo', each independent variable is incrementally varied by the TØLERANCE amount about the nominal given by VALUE. TØLERANCE is added to get the first set of ependent variable values and subtracted to get the second. Return to the example problem at Frame 'p'. These are the values of the partial derivatives of the dependent variables with respect to the independent. Independent variable code numbers are listed on the left. Dependent variable code numbers are listed above. 1ST and 2ND indicate the first and second unmixed partial derivatives. The second order mixed partial derivatives are printed next as illustrated in Frame 'q'. These are the second order partial derivatives of the dependent variables listed above with respect to the independent variables listed to the left. The partial derivatives define the sensitivity coefficients customarily listed in an error budget.

Frame 'r' of Figure 4-6 presents the dispersion statistics. This is the culmination of the Analytical Statistical mode. The heading summarizes the level of the calculation as determined by the IØPRNT variable in Card Group 1. The mean values, variances, and standard deviations of the dependent variables are printed. Standard deviations are printed a second time with greater numerical precision.

Had any of the independent variables been declared correlated by Card Group 3, Frame 'r' would have been printed assuming no correlation. The following two frames would document the effect of the correlation specified by Card Group 3. The dispersion would be presented in the format of Frame 'r'. Printing the dispersion statistics with and without correlation make it possible to determine the size of the effect from a single simulation.

Figure 4-5 Analytical Statistical Mode Check Problem Input

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Figure 4-6a Analytical Statistical Mode Check Problem Output

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Analytical Statistical Mode Check Problem Output

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Figure 4-6c Analytical Statistical Mode Check Problem Output

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Figure 4-6d Analytical Statistical Mode Check Problem Output

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Figure 4-6e Analytical Statistical Mode Check Problem Output

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Analytical Statistical Mode Check Problem Output Figure 4-6f

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Analytical Statistical Mode Check Problem Output

Aralytical Statistical Mode Check Problem Output Figure 4-6h

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Figure 4-6i Analytical Statistical Mode Check Problem Output

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Analytical Statistical Mode Check Problem Output Figure 4-6j

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Figure 4-6k Analytical Statistical Mode Check Problem Output

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Analytical Statistical Mode Check Problem Output

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Analytical Statistical Mode Check Problem Output Figure 4-6m

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Figure 4-6n Analytical Statistical Mode Check Problem Output

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Figure 4-60 Analytical Statistical Mode Check Problem Output

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Figure 4-6p Analytical Statistical Mode Check Problem Output

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Analytical Statistical Mode Check Problem Output -Figure 4-6q

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Analytical Statistical Mode Check Problem Output Figure 4-6r

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This frame illustrates only the format of the LIMITING CASE printout. It was not generated by the input of Figure 4-5. NOTE:

Figure 4-600 Analytical Statistical Mode Check Problem Output

4.4 Monte Carlo Mode

This problem demonstrates the Monte Carlo evaluation of dispersion statistics and probability distributions. The Monte Carlo mode determines dispersion by performing numerical experiments with the full non-linear trajectory equations rather than the Taylor series approximation used by the Analytical Statistical mode. Thus it is inherently more accurate, although large numbers of experiments would have to be conducted to realize the advantage. The number of experiments impacts cost. This mode is of interest to projectile designers and those interested in projectile dispersion statistics.

Figure 4-7 illustrates the input deck for a Monte Carlo mode simulation. The first card is the Group 1 card defined by Table 3-1. The Group 1 card sets MCØPT = 1, which forces the Statistical Processor into the Monte Carlo mode after using the results of the Analytical Statistical mode to set up the histogram boundaries. With the exception of the first card, all cards shown in Figure 4-7 belong to Group 2. Only TYPE = 2, 3, 4, 5, 7, and 8 cards may appear in a Monte Carlo simulation. There must be a minimum of one TYPE = 2, 3, or 4 and one TYPE = 7 or 8. Figure 4-7 illustrates the use of System Control IFCRW (CØDE# = 201) to initialize the Fire Control parameters at the Real World nominals.

Figure 4-8 illustrates the printed output generated by a Monte Carlo mode simulation. Frames 'a' through 'p' are the results of the initial Analytical Statistical mode calculations. The user is referred to Section 4.3 for a discussion of this output. Subsequent to the Analytical Statistical calculations, INTERNAL RANGE histograms are set up for all TYPE = 7 and TYPE = 8 variables with the cell boundaries determined by the analytically computed mean values and standard deviations. USER RANGE histograms are also set up for all variables with the cell boundaries for the TYPE = 8 variables determined by the information supplied on the Group 2 cards, as described in Table 3-2. At this point the Monte Carlo experiments begin.

Figure 4-8, Frame 'q' and Frame 'r' illustrate the summary information printed for each of the Monte Carlo experiments. This sequence of experiments is generated by using a random number generator to simulate random variations in the projectile parameters consistent with the input statistics. A given random sequence may be repeated by reusing the value of IRANNØ on the Group 1 card (see Table 3-1 for instructions). A different sequence will result from every selection of IRANNØ. The CASE variable in Frame 'q' counts the experiments. The first line.

labeled IND. VAR., are the stochastic independent variable values appearing in the order given by Frame 'd'. The line labeled DEP. VAR. are the corresponding values of the dependent variables arranged in the order of Frame 'e'. Even though only a small number of experiments (100) were conducted, the summary print required ten pages (only two are included here). Thus, the user should consider suppressing the summary print by setting MCPRNT = 0 in Card Group 1, whenever large numbers of experiments are conducted. The information in the summary print is used to update the histograms after each experiment but is not stored in any other way.

At the conclusion of the Monte Carlo experiments, the histogram information is printed. In general, there are two sets of histograms. The INTERNAL RANGE histograms are printed first and are usually followed by the USER RANGE histograms. Since the example problem input shown in Figure 4-7 contains no TYPE = 8 variables, the sample output of Figure 4-8 contains only INTERNAL RANGE histograms. There is no need to document the USER RANGE histograms separately because they are constructed in an identical fashion and are subject to the same interpretation. The only difference is in how the cell boundaries are set up, which has already been discussed. The histogram data for the example problem commences in Frame 's' of Figure 4-8. The first line of print defines (1) the total number of random experiments performed (SAMPLE), (2) the number of experiments which were rejected from the INTERNAL RANGE histogram set because at least one of the dependent variable histogram ranges were exceeded (INTERNAL REJECTS) and (3) the number of experiments rejected from the USER RANGE histogram set for the same reason. latter is zero in the example because USER RANGE histograms were never set up. The histograms making up the INTERNAL RANGE histogram set are presented on a variable-by-variable basis in Frames 's' through 'y'. Independent variable histograms precede the dependent variable histograms. Generally, the block of data describing the variable, consists of (1) a line identifying the variable and statistics computed from the histogram, (2) a second line defining the number of experiments rejected from the set because of range limitations on this variable and Analytical Statistical mode statistics, and (3) multiple lines of print defining the histogram on a cell-by-cell basis. columns define the cell boundaries, the number of occurrences (FREQ), and the probability density function (DIST. FUNCT.). Although the format of the block is the same for all, there are some differences in interpretation. Table 4-1 rigorously interprets each printed value. Hash marks delimit the extent of the comments contained in the right hand column of Table 4-1.

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Figure 4-7 Monte Carlo Mode Check Problem Input

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Figure 4-8a Monte Carlo Mode Check Problem Output

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Figure 4-8b . Monte Carlo Mode Check Problem Output

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Figure 4-8c Monte Carlo Mode Check Problem Output

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igure 4-8e Monte Carlo Mode Check Problem Output

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Figure 4-8f Monte Carlo Mode Check Problem Output

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Figure 74-8g Monte Carlo Mode Check Problem Output

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Figure 4-8h Monte Carlo Mode Check Problem Output

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Figure 4-81 Monte Carlo Mode Check Problem Output

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Figure 8-j Monte Carlo Mode Check Problem Output

NOTICE ***	THE SPECIFICATION OF EITHEY BHOT OR BHOX (IE VARIAULES 320 OR 321) UR ADTI AS DUPOUT VARIANTS MECESSITATES UP-DATING THE WOMINAL VALUES, DERIVATIAL MEAKS, AND THE UNITING CASES FOR AND PARTIAL DERIVATIVES OF RHOT AND RHOT ARE MEANINGLESS. THUS THE FULL PROJECTILE DISPERSION CODE SHOULD BE UTILITED IN	MONTE CARLO SIMULATIONS (MCALC = 0) TO OBTAIN MEANINGFUL VALUFS OF RHOT AND/OR RHOTS IF A TAYLOR SEQIES APPARTATION OF THE PROJECTILE DISPERSION CODE (MCALC = 1-2, 08 3) IS USFO IN MONTE CARLO	SIMULATIONS THE RHUT AND MHUX RESULTS ARE MEANINGLESS.						

Figure 4-8k Monte Carlo Mode Check Problem Output

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Figure 4-8m Monte Carlo Mode Check Problem Sutput

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324 518	116 157 0.5 2.19390-02 3.06790-17 0.0 9.99720-06 -1.04170-01 0.0 3.25440-19 9.99720-66 -1.3579)	-3.C679D-17 2.1937D-02 0.0	3.41770-02 2.90910-21 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.	3,41775-22 0.0
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Figure 4-8n Monte Carlo Mode Check-Fronten Carpu

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324	2,69050-17 4,81870-19 0.0 1,37060-18 2,94490-19 2,22 9,85150-19 0.0	2.74130-18	0 0	į		1				
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Figure 4-80 Monte Carlo Mode Check Problem Output

2ND DRDER HEANS AND VARIANCES ASSUMING GAUSSIAN INDEPENDENT VARIABLES

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YARI ANCES	1.43/70 31	00 0018*** 10 00/4*1	·		1.32240-07	4.5A150 00 1.32240-07 1.41700 01 9.46160 00 9.46160 00 1.32240-07 1.67210 03	9.46160 00	9.4616D 00	1.32243-07	1.67213	53
570. JEV.	3.79080 33	3.79080 33 3.67600 60	3.07603 00	2.23190 00	3.63650-04	2.23190 C0 3.63650-04 3.79940 39 3.67600 00 3.67600 00 3.63653-64 4.32543 01	3.07600 00	3.07600 00	3.63659-04	4-325-5	
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3.63459-04		3.636535062127370CD-04	170CD-04								
3.79288 33		3-79075137991745000	00 00051		!						
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Figure 4-8p Monte Carlo Mode Check Problem Output

*** SUMMARY OF MONTE CARLC RANDOM EXPERIMENTS ***

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Figure 4-8q Monte Carlo Mode Check Problem Output

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Figure 4-8r Monte Carlo Mode Check Problem Output

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Figure 4-8s Monte Carlo Mode Check Problem Output

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PPER GOLNO FREG 0157- 1026479 05 11- 0-6754 1026779 05 1- 0-6754 1030379 05 1- 0-6756 1031350 05 1- 0-6756 1031250 05 2- 0-1756 1031250 05 1- 0-6756 1031250 05 1- 0-6756 1031250 05 1- 0-6756	10.28.59.05.9.05.10.10.10.10.10.10.10.10.10.10.10.10.10.	104740 05 0. 0.0 104840 05 0. 0.0 1061130 05 0. 0.0 VARIABLES WITH INTERNAL	-0.102273D-C1 VAR = 0.156671D C.0 (VAR) = 0.10000CD	UPPER 53UND FRED 0.2770(CO) 01 3. C. C. C. C. C. C. C. C. C. C. C. C. C.	6.609600 00 00 00 00 00 00 00 00 00 00 00 00	24,000,00 01 20 00,24,000,00 01 20 00,24,000,00 01 10 00,30,00,30,00 01 10,00,30,00,00 01 20,00,30,00,00,00,00,00,00,00,00,00,00,00	-0.2556920 00 VAN = 0.1393040 C.C (VAR) = C.1000000 UP3ER BOUND FREO DIST. FUNCT.	0.2750575 01 55 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
QPDER BGUND FREG D151- 0-1026479 05 1- C-6754 0-1329779 05 4- 0-3501 0-1329779 05 4- 0-3501 0-1631569 05 2- 0-175 0-1632960 05 2- 0-175 0-1634569 05 3- C-6775	C-1036860 05 9- C-9070 0-103819 05 9- C-7870 0-1040740 05 12- 0-166 0-1040750 05 19- 0-166 0-1041350 05 18- 0-166 0-104860 05 0- 0-0	C.1047240 05 0. 0.0 C.1048540 CS 0. 0.0 C.104850 CS 0. 0.0 C.1061130 05 0. 0.0	# -0.102273D-C1 VAR # 0.186671D	UPPER 63UND FRED -0.227(CO) 01 13 C -0.227(CO) 01 12 C -0.217(CO) 01 12 C -0.127(CO) 01 13 C -0.127(CO) 01 3 C -0.127(CO	-6.6096000 00 00 00 00 00 00 00 00 00 00 00 00	0.1809090 01 5. C. 0.2409090 01 2. 0. 0. 0.2709090 01 1. 0. 0. 0.3909090 01 2. 0.	* -0.2556920 00 VAR # 0.1393040 # C.C (VAR) # C.1000000 UPSER BOUND FREO DIST. FUNCT.	1 -0.2750555 01 - 5. 0.1 1 -0.2450505 01 10 - 0.3 1 -0.1800000 01 1. 0.3 1 -0.1800000 01 1. 0.3
QPDER GOLNO FREG 0187- 0-1026479 05 1- 0-1057- 0-1029070 05 1- 0-8750 0-1039170 05 1- 0-8750 0-1039170 05 0- 0-10312950 05 1- 0-8750 0-10342950 05 1- 0-8750 0-10342950 05 1- 0-8750	0.103819 05 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.	5 0.1047240 05 0. 0.0 5 0.1048540 05 0. 0.0 5 0.1041130 05 0. 0.0 6 0.1041130 05 0. 0.0	AN = -6.102273D-C1 VAR = 0.186671D	UPPER 63 URP FRED CO 27	20 - C. 609 (COX OU PS - O CO CO CO CO CO CO CO CO CO CO CO CO C	01 0-1809609 01 5- C- 01 0-2409099 01 3- 0- 01 0-2709090 01 1- 0- 01 0-3909609 01 2- 0-	AN X - 0.2556820 00 VAN X 0.1393940 4) X C.C (VAR) X C.1000000 40 UP-ER BOUND FREO DIST. FUNCT.	01 - 0.2720053 01 - 5. 0.1 01 - 0.2420003 01 10 0.0 0.1 01 - 0.2420003 01 10 0.3 01 - 0.1800000 01 1. 0.3
05 0-1026479 05 1: 0-0151-055 05 0-1026479 05 1: 0-0151-055 05 05 05 05 05 05 05 05 05 05 05 05	05 C.1036850 05 70 C.1036850 05 70 C.1036850 05 12 00 C.1036850 05 12	05 0-1047240 05 0- 0-0 05 0-1048540 05 0- 0-0 05 0-104850 05 0-0-0 05 0-1051130 05 0- 0-0 00-0-1051130 05 0-0	MEAN = -0.102273D-C1 VAR = 0.156671D EAN) = C.0	DDUND UPDER 53UND FRED CO DD C	00 00 -0.609(00 00 00 00 00 00 00 00 00 00 00 00 00	190 (10.1800000 (15. C. 0.00 (10.1) (MEAN x -0.2556820.00. VAN x 0.1393040 4EAN) x C.C HOUND UPPER BOUND FREO DIST. FUNCT.	000 01 - 0.27.0000 01 - 5. 0.1 000 01 - 0.24.0000 01 0. 0.3 000 01 - 0.180000 01 1. 0.3
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Figure 4-8w Monte Carlo Mode Check Problem Output

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Figure 4-8x Monte Carlo Mode Check Problem Output

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Figure 4-8y. Monte Carlo Mode Check Problem Output

Table 4-1 Monte Carlo Mode Output Interpretation

VARIABLE NAME	DESCRIPTION	COMMENTS
cgde Number	dent/dep	 See Table 3-3 for definitions.
	number.	• CØDE NUMBER list is identical to CØDE# list defined by Card Group 2.
MEAN	Expected or mean value of the variable as determined by histogram.	 See Eq. (B.1-22) for algorithm.
VA.	Variance of the variable as determined by the histogram.	 See Eq. (B.1-24) for algorithm.
INTERVAL	Histogram cell size:	 NCELL is the number of cells as defined by Card Group 1.
	INTERVAL = 2 * TØLERANCE NCELL	• TØLERANCE is defined later in this table.
NØ. REJECTS	Number of Monte Carlo experiments rejected from all histograms due to range limitations on this	 Rejects occur only on dependent. variables (i.e., TYPE = 7 or TYPE = 8)
	variable.	 See Appendix B.2.3, paragraph <u>Honte</u> Carlo, for a discussion of rejects.
(MEAN)	Defines midpoint of histogram. The value is generally related to the mean or expected value of the variable. However, it is subject to varying definitions.	
- -	TYPE = 2, 3 Mean or expected value of variable as determined by VALUE on Group 2 card.	• For TYPE = 2 or TYPE = 3, the input mean value is repeated for reference purposes.
	TYPE = 4 Midpoint of abscissa table used to define the probability density function.	• For TYPE = 4, the actual mean value may be determined from the LIMITING CASES printed output. VALUE (as given there) is the mean value determined by the probability density function.

Table 4-1 Monte Carlo Mode Output Interpretation (cont'd)

COMMENTS	 See Eq. (B.1-5) for algorithm. Details of the calculation depend on the I@PRNT variable defined by Group 1 Card. 				 For TYPE = 2 or TYPE = 3, the input variance is repeated for reference, purposes. 	• For TYPE = 4, the actual variance (σ²). may be determined from the LINITING CASES printed output. ΤΘΙ ΕΝΑΝCE (as defined there) is related to the standard deviation (σ) determined by the input probability density function according to	so that the variance is $\sigma^2 = 9 + TØLERRNCE**2$	• Maximum value determined by search of probability density function table and used in generating random samples. See Appendix A.5.3 for full discussion.
DESCRIPTION	TYPE = 7 The expected or mean value as determined by the Statistical Processor.	TYPE = 8 Definition depends on histogram range: -INTERNAL RANGES - TYPE = 7 -INTERNAL RANGES - TYPE = 7 -INTERNAL RANGES - TYPE = 7	-USER RANGES - Equal to VALUE as defined by Group 2 Card.	Value sometimes related to variance (• 2) of the variable. However, it is subject to varying definitions.	TYPE = 2, 3 Variance of variable as determined by STDEV on Group 2 Card: (VAR) = STDEV**2	TYPE = 4 Maximum tabulated value of probability density function.		
VARIABLE BAME	(MEAH) (cont'd)			(VAR)				

Table 4-1 Monte Carlo Mode Output Interpretation (cont'd)

VARIABLE NAME	DESCRIPTION	IPTION	COMMENTS
(VAR) (cont'd)	TYPE = 7	The variance (σ^2) as determined by the Statistical Processor.	 See Eq. (B.1-7) for algorithm. Details of calculation depend on IMPRNT variable defined by Group 1 card.
	TYPE # 6	Definition depends on histogram range:	1
		-INTERNAL RANGES - TYPE = 7 definition applies.	
		-USER RANGES - VALUE determined by STDEV value on Group 2 Card according to	
		(VAR) = STDEV**2	
TØLERANCE	Defines the histogra varying definitions.	the histogram half range. Subject to definitions.	
	TYPE = 2	The larger of 3*STDEV or TØL, both as defined on the Group 2 Card.	• Normally TØL is selected to be small for the purposes of evaluating the derivatives. Thus, the half range of the histogram will usually be TØLERANCE = 3*STDZV
	TYPE = 3	The value of TØL as defined by the Group 2 Card.	
• .	TYPE = 4	Half the interval covered by the probability density function abscissa table.	

Table 4-1 Monte Carlo Mode Output Interpretation (concl'd)

VARITHEE		OMINGSTRACK
NAME	DESCRIPTION	COMMENTS
TØLERANCE (cont'd)	TYPE = 7 The 3d value where d is defined by the Statistical Processor, i.e.,	•
	O = V(VAR)	
	TYPE = 8 Definition depends on histogram range:	
	-INTERNAL RANGES - TYPE = definition applies.	
	-USER RANGES - TØL as defined by the Group 2 Card.	pa
CLASS MARK	Midpoint of histogram cells.	
LØWER BØUND	Left hand cell boundary.	
UPPER BØUND	Right hand cell boundary.	
риво.	Number of occurrences of cell during Monte Carlo experiments.	lo • Total of FREQ Column is equal to the number of trials (NTRIAL on Group 1 Card) less the number of rejects.
DIST.FUNCT.	Estimated probability density function value for this interval.	• See Eq. (B.1-18) for computational algorithm.

5.0 SUMMARY

This report is a User's Manual for the Hypervelocity Inflight Trajectory Scatter (HITS) computer code. The primary purpose of the code is to evaluate "projectile dispersion" which is defined here as the miss distance associated with inflight behavior not anticipated by Fire Control. Projectile dispersion poses a fundamental limit on overall weapon system effectiveness. code is central to a scientific, systematic approach to evaluating projectile dispersion. The method consists of (1) constructing a comprehensive model for each source of projectile dispersion (i.e., the error source model) and (2) processing it through the HITS code to obtain a detailed projectile dispersion error budget, replete with sensitivity coefficients. The error budget identifies the larger dispersion sources and those with significant potential, as well as the total dispersion. Both crossrange and downrange dispersion are computed. The error budget defines dispersion on a level conducive to interpretation and a comprehensive understanding.

The HITS code evaluates projectile dispersion statistics by manipulating the inputs to a set of trajectory equations representing the true trajectory and comparing the computed flight path to the trajectory predicted by a second set of equations representing Fire Control. The true trajectory is varied in accord with the error source model; the Fire Control Trajectory is based on nominal projectile characteristics. At the selection of the user, variations are governed by either analytical or Monte Carlo statistical methods.

The two sets of trajectory equations are closed form approximations to the full six degree of freedon (6 DOF) equations of motion. They consist of (1) a particle trajectory with a velocity dependent drag coefficient and (2) two perturbation equations which correct for angle of attack effects. Extensive 6 DOF simulations have been conducted to verify the approximations. These equations also have potential application to operational Fire Control computers, the computation of firing tables, and any other situation requiring rapid, accurate, low-cost trajectory determination.

^{1&}quot;Hypervelocity" is used throughout this report to indicate the limitation of the present HITS code to projectiles whose velocity does not become transonic at any point along the trajectory. No other connotation is intended.

The HITS code consists of two portions. One portion performs all input/output functions and the statistical calculations. This portion is an adaptation of existing AVCO software (i.e., YP-58). It brings to the HITS code additional capability as a projectile design tool; a capability the code would not otherwise have had. The closed form trajectory equations constitute the second portion of the code. These equations were specifically developed for dispersion assessment under an earlier contract. The code was assembled under the earlier contract and used to evaluate the projectile dispersion of a reference design. The code, however, was developed only to the level of a research program and documented only to the extent necessary to support the analyses of the study. Detailed input/output information was not presented.

Under the present effort, the HITS code was advanced to the level of a production code. The code is maintained in the AVCO engineering computer code library as Production Code 5127. This report is the associated User's Manual. It places maximum emphasis on input/output information. The text contains all the day-to-day necessities required to operate the code and interpret the results of computation. Input/output information is summarized by tables featuring a quick-reference step-by-step format. Example problems are presented and discussed. They verify proper installation and illustrate the output format. The appendices discuss theoretical and programming aspects of the code. They contain the theoretical development of the closed form trajectory equations and a complete listing of the code.

¹Gustafson, T. G., Crimi, P., Bellaire, R. G., "Dispersion of Increased Velocity Projectiles - Feasibility Phase," Avco Corporation, AVSD-0200-75-CR, July 1975.

APPENDIX A

ELEMENTS OF PROBABILITY THEORY AND STATISTICS

This appendix presents an overview of the pertinent aspects of probability theory. Sections A.1 through A.5 review basic concepts and theoretical relationships. Sections A.5 and A.6 relate the theory to the practical problems associated with Monte Carlo methods. More detailed treatments may be found in text books. 1,2

A.1 Random Phenomenon and Probabilities

Random phenomenon are those phenomena whose fundamental processes are either not complexely understood or are too complex to define in an entirely satisfactory manner. In either case, the scientific interest in the phenomenon centers around the "average" rather than the "precise" outcome. Probability theory is a mathematical discipline for quantifying random phenomenon.

A.1.1 Fundamental Concepts

Probability theory has three building blocks: (1) the sample description space, (2) a collection of events, and (3) a probability function. This section discusses these concepts.

Sample Description Space

The sample description space is the collection of all possible outcomes of the random phenomena. Each occurrence is thought of as the result of an experiment. For instance, the sample description space for a coin flipping experiment would consist of the two possible outcomes (H, T). The sample description space for a temperature measurement taken at randomly selected time and location would include all values from $-\infty$ to $+\infty$, $(-\infty$, $+\infty$).

Events

Random events (or simply "Events") are the groupings of the fundamental outcomes. They are subsets of the sample description space. Events are defined by the analyst. For instance, a meteorologist interested in the likelihood of sub-freezing temperatures would

¹Parzen, E., Modern Probability Theory and its Applications, Wiley, New York, 1960.

Davenport, W. B., and Root, W. L., An Introduction to the Theory of kandom Signals and Noise, McGraw-Hill, New York, 1958.

select only two events to subdivide the sample description space of all possible temperatures: $(-\infty, 32)$ and $(32, +\infty)$.

Probability Function

The probability function, P, assigns to each event a number between zero and one corresponding to the relative likelihood of occurrence of the event. The probability of an event, A, is the setical ratio of the number of times it would occur, N, to the set an number of experiments, N_T .

$$P[A] = \frac{N}{N_T} \tag{A.1-1}$$

(Monte Carlo procedures estimate probabilities by counting the results of experiments.) An event which (almost) never occurs has a probability of zero. An event which (almost) always occurs has a probability of one. For instance, if freezing temperatures occurred 40% of the time the probability of that event would be

$$P[(-\infty, 32)] = 0.40$$
 (A.1-2)

Venn Diagrams

A Venn diagram is a graphical method of depicting the relationship between the sample description space and events. (It also gives a convenient method for illustrating the rules of combination for probabilities.) Figure A-1 shows a Venn diagram. There are three events A, B, and C. Events A and B overlap so A and B simultaneously occur for some experimental outcomes. Event C is exclusive of A and B, since neither A nor B can occur when C occurs.

A.1.2 Rules of Combination

Let the probabilities of the individual events in Figure A-1 be P(A), P(B), and P(C). There are rules of combination. Let A+B denote the occurrence of either event, and let AB denote the simultaneous occurrence of both events. The probability of A+B is

$$P(A + B) = P(A) + P(B) - P(AB)$$
 (A.1-3)

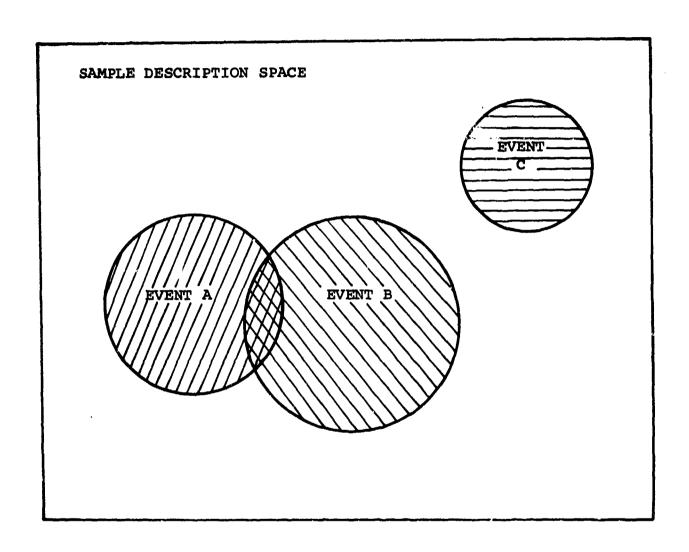


FIGURE A-1 THE VENN DIAGRAM

Referring to Figure A-1, A + B is the area encompassed by either events A or B, and AB is the area common to both A and B. With these visualizations, Eq. (A.1-3) simply states that P(A+B) is equal to P(A) + P(B) less a correction, P(AB), for the common area which is counted twice in the sum P(A) + P(B).

Since probabilities are positive numbers, Eq. (A.1-3) implies

$$P(A+B) \leq P(A) + P(B)$$
(A.1-4)

Considering a collection of events: A, B, C, ... with the probabilities P(C), P(B), P(C)..., the probability that at least one of the events will occur is P(A + B + C + ...) which is related to the individual probabilities through the inequality:

$$P(A+B+C+...) \le P(A) + P(B) + P(C) + ...$$
 (A.1-5)

It is an inequality since it may be possible for at least two of the events to occur concurrently. If only one of the events can occur the events are said to be mutually exclusive and equality holds. If at least one of the events must occur, the ensemble of events is termed exhaustive in which case the left side of the above inequality is identically one.

A.1.3 Conditional Probabilities

Considering two events, A and B, the probability of their simultaneous or joint occurrence is P(AB). The probability P(A/B) is the conditional probability of A given B and is defined by:

$$P(A/B) = \frac{P(AB)}{P(B)}$$
 (A.1-6)

provided P(B) > 0. The conditional probability P(A/B), is the probability A will occur given that B has occurred. Two events, A and B, are said to be statistically independent if knowledge that B has occurred is of no value in inferring that A will occur so P(A/B) = P(A). This means

$$P(ABC...) = P(A) P(B) P(C)...$$
(A.1-7)

if A, B, C, ... are mutually independent events. That is, for statistically independent events, the probability of simultaneous occurrence is equal to the product of the individual probabilities.

A.2 Random Variables

The discussion of the previous section dealt with random phenomena in general. The discussion from this point on is restricted to random variables, i.e., those whose outcomes are numerically valued. The outside temperature, the instantaneous voltage across a resistor, and the displacement of the impact point from the target point are just three examples of random variables.

A.2.1 Distribution Functions

A numerically valued random phenomenon is one which is completely summarized by the value of a descriptive variable (i.e., temperature, voltage, or misdistance in the foregoing examples). The variable is referred to as a random or stochastic variable. The sample description space is all real numbers, and the events are all intervals and combinations of intervals. The probability function is defined by the (probability) distribution function, F,

 $F(X) = P(x \le X)$

(A.2-1)

The distribution function evaluated at X is the probability that the random variable x has a value less than or at the most equal to X. By definition, the cumulative distribution function has the properties $F(-\infty) = 0$, $F(+\infty) = 1$ and F(x) is a positive, non-decreasing function of x. (Note: It is customary to notationally distinguish between a random variable, x, and a value it could assume, X, only when demanded by clarity.) A distribution function need not be a continuous function. It may have step-type discontinuities at discrete points corresponding to values with a positive probability of occurrence. Random variables may be "discrete," "continuous," or "mixed." The remainder of this section discusses these types.

A discrete random variable can take on specific discrete values $x_1,\ x_2,\ \dots x_n.$ The numerical value shown on a pair of dice is an

example of a discrete random variable. Each experiment must result in an integer value between two and twelve. If fi is the probability, Xi occurs, the distribution function is given as

$$F(X) = \sum_{X_i \leq X} f_i = P(x \leq X) \qquad (A.2-2)$$

and

$$F(X_N) = \sum_{i=1}^N f_i = 1$$
 (A.2-3)

If the distribution function derivative exists, the random variable is said to be continuous and the (probability) density function is defined according to

$$f(x) = \frac{d}{dx} F(x) \qquad (A.2-4)$$

The density function at X, f(X), is the probability of the event that the random variable x falls in the range

$$X \leq x \leq X + dX \tag{A.2-5}$$

The probability of occurrence of any specific value of a continuous random variable is zero, since

$$\lim_{\epsilon \to 0} P[X \le x \le X + \epsilon] = \lim_{\epsilon \to 0} \int_{X}^{X + \epsilon} f(x) dx \qquad (A.2-6)$$

Air temperature is an example of a continuous random variable since the likelihood of any specific temperature is zero. As a result of the definitions

$$\int_{-\infty}^{\infty} f(x) dx = F(\infty) - F(-\infty) = 1 \qquad (A.2-7)$$

The distribution of a mixed random variable contains both discrete values, with positive probability of occurrence, and a continuous distribution.

Most random variables treated by Monte Carlo methods are continuous. The density function is estimated by dividing up the range of the random variable into small intervals called cells. Histograms are then constructed which count the number of times the value of the random variable falls in each cell, Ni. The exact value is discarded and only the histogram is maintained during execution of the code. The density function is estimated as a piece-wise constant function by the relationship

$$f(x) = \frac{N_i}{N_T} \frac{1}{x_{b_{i+1}} - x_{b_i}}$$
 (A.2-8)

where NT is the total number of trials and x_{bi+i} and x_b are the upper and lower boundaries of the ith cell. It might be argued that Monte Carlo methods, in effect, approximate all random variables as discrete since only the histogram data is saved. Nevertheless, it is most convenient to treat only continuous random variables during the theoretical development. Equation (A.2-8) is all that need be recalled to make the translation back to the real world of Monte Carlo analysis.

A.2.2 Joint Distribution Functions

It is often necessary to describe two or more random variables in relation to each other. These situations are handled by treating each of the random variables x_i as an element of a random vector \underline{x} . The joint (probability) distribution function is defined as

$$F(\underline{X}) = P(x_1 \le X_1, x_2 \le X_2, ..., x_n \le X_N)$$
 (A.2-9)

From the definition, the following limits hold

$$\lim_{\substack{x_1 \to \infty \\ \vdots \\ x_n \to \infty}} F(\underline{x}) = 1$$
(A.2-10)

$$\lim_{\substack{x_1 \to \infty \\ \vdots \\ x_{i-1} \to \infty \\ x_{i+1} \to \infty}} F(\underline{x}) = F_i(x_i)$$

$$\vdots$$

$$x_{i-1} \to \infty$$

$$x_{i+1} \to \infty$$

$$\vdots$$

$$\vdots$$

$$(A.2-11)$$

where $F_i(x_i)$ is the distribution function of the i^{th} random variable. The joint (probability) density function is defined as

$$\frac{\partial^{n}}{\partial x_{1} \partial x_{2} ... \partial x_{n}} F(\underline{x}) = f(\underline{x})$$
 (A.2-12)

A.2.3 Statistical Independence

Random variables are said to be statistically independent whenever the joint distribution functions factors such that

$$F(x) = \prod_{i=1}^{n} F_{i}(x_{i})$$
 (A.2-13)

or equivalently

$$f(\underline{x}) = \prod_{i=1}^{n} f_i(x_i)$$
 (A.2-14)

where F_i is the distribution function and f_i is the density function of the random variable x_i . Statistically independent random variables are independent in the sense that the value of one does not affect the value of another, and the definition is equivalent to the one given earlier for statistically independent random events.

A.3 Averages

Averages are of great practical importance. These statistics capture a random variable's pertinent characteristics: its average

value and quantitative assessments of randomness. Section A.3.1 discusses the mathematical operation of expectation, which is the means for computing averages. Specific averages (i.e., the moments) are discussed in Section A.3.2. Section A.3.3 discusses an important average used to assess the correlation between two random variables. Confidence limits are discussed in Section A.3.4.

A.3.1 Expectation

If g(x) is any function of the random variable x, the expectation (average value) of g(x) is denoted by E[g(x)]. For a discrete random variable

$$E[g(x)] = \sum_{i=1}^{n} g(X_i) f_i$$
 (A.3-1)

where f_i is the probability of occurrence of X_i . In the case of a continuous random variable

$$E[g(x)] = \int_{-\infty}^{\infty} g(x) f(x) dx \qquad (A.3-2)$$

where f is the density function. The development presented here considers only continuous random variables. However, it should be kept in mind that completely analogous formulas exist for all distribution types as illustrated by Eq. (A.3-1).

The expectation of a function of a random variable, as given by Eq. (A.3-2), is a weighted average of the function values with the weights determined by the distribution of the random variable. Expectation is a linear operator which obeys

$$E\left[\sum_{i} a_{i} g_{i}(x_{i})\right] = \sum_{i} a_{i} E\left[g_{i}(x_{i})\right] \qquad (A.3-3)$$

where ai is any non-random number. The distributive law of multiplication,

$$E \left[\prod_{i} g_{i}(x_{i})\right] = \prod_{i} E[g_{i}(x_{i})] \qquad (A.3-4)$$

holds only if the variables are statistically independent. The relation

$$E[g(x)] = g(E[x])$$
 (A.3-5)

is generally not true either.

The expectation of a vector valued function $g(\underline{x})$ is defined as

$$E[g(\underline{x})] = \int_{-\infty}^{\infty} g(\underline{x}) f(\underline{x}) d\underline{x} \qquad (A.3-6)$$

where $f(\underline{x})$ is the joint probability density function and integration is with respect to all variables. The expectation operator is a linear operator with respect to vector random variables.

A.3.2 Moments

The quantity $E[x^k]$, is called the k^{th} moment of x

$$E[x^k] = \int_{-\infty}^{\infty} x^k f(x) dx \qquad (A.3-7)$$

In particular with k=1, $E[x]=\bar{x}$ is the mean value of the variable x. The quantity defined by $E[(x-\bar{x})^k]$ is called the k^{th} central moment of x. Moments and central moments are related. For example, the second central moment given as $E[(x-\bar{x})^2]$ can be expressed in terms of the first two moments

$$E[(x-\bar{x})^2] = E[x^2] - \bar{x}^2 \tag{A.3-8}$$

by virtue of the fact that $E[x] = \overline{x}$ and the linear property of the expectation operator.

Several of the low order moments have practical interpretations. By definition, the first central moment is zero. The second central moment given as $E[(\mathbf{x}-\bar{\mathbf{x}})^2]$ is called the variance of x and is denoted σ^2 . It is a measure of dispersion of x about the mean. The square root of the variance is called the standard deviation and denoted by σ .

Based on their frequency of general usage, the mean and variance are by far the most important moments. Occasionally, for non-zero mean random variables a coefficient of variation is defined

$$C_{\sigma} = \frac{\sigma}{\overline{x}} \tag{A.3-9}$$

Of less frequent usage are the third and fourth central moments. The third central moment provides a measure of the asymmetry of the distribution about the mean value and is referred to as skewness. The fourth central moment is referred to as kurtosis and provides an additional measure of the clustering of the distribution about its mean value.

A.3.3 Corre'ation

Let x and y be random variables with mean values \overline{x} and \overline{y} . The expectation of the product

$$E[(x-\overline{x})(y-\overline{y})] = \iint_{-\infty}^{\infty} (x-\overline{x})(y-\overline{y}) f(x, y) dx dy \qquad (A.3-10)$$

is called the covariance of x and y, Cov(x, y). If x and y are statistically independent, in accordance with (A.2-4), then

$$Cov(x, y) = E[x-\overline{x}] E[y-\overline{y}] = 0 \qquad (A.3-11)$$

The converse is not true. That is, in general, the vanishing of the covariance is not sufficient to insure statistical independence. Whenever the covariance is zero, the variables are said to be "uncorrelated." Frequently a correlation coefficient is used rather than the covariance. The correlation coefficient is defined as

$$\rho_{xy} = \frac{Cov(x, y)}{\sigma_x \sigma_y} \qquad (A.3-12)$$

where the σ_X and σ_Y are the standard deviations of x and y. It can be shown that the correlation coefficient always has values in the range -1 to 1. Again, a non-zero value of the correlation coefficient implies statistical dependence but a vaninshing correlation coefficient does not imply statical independence.

The interrelationship between two random phenomena, x and y, is describable to first order by the correlation coefficient, ρ_{XY} . The correlation coefficient is most clearly understood by an example. One method of assessing the presence of correlation between phenomenon y and phenomenon x would be to plot y versus x. Any clustering of data points in the resulting "scatter diagram" would indicate correlation. The correlation can be quantified by fitting a straight line

$$y = ax$$
 (A.3-13)

to the data (assuming zero means) using least squares techniques to determine a. The result would be the best linear prediction formula for y given x. This formula is referred to as the regression line. The regression line formula can be written in terms of the standard deviations and correlation coefficient

$$\frac{\hat{y}}{\sigma_y} = \rho_{xy} \frac{x}{\sigma_x} \tag{A.3-14}$$

Equation (A.3-14) shows that the correlation coefficient is the slope of the best-fit straight line when the data has been normalized with respect to the standard deviations. Since both x and y are random, the data will be scattered about the regression line. The scatter can be quantified by calculating the root mean square error

$$rms = \sqrt{\sum_{i=1}^{n} [y_i - \hat{y}(x_i)]^2}$$
 (A.3-15)

where i denotes the individual data points. The rms error can be shown to be

$$rms = \sqrt{1 - \rho_{xy}^2} \sigma_y \qquad (A.3-16)$$

Thus the correlation coefficient is a measure of the scatter about the regression line. If ρ_{XY} is zero, the rms error is equal to the uncertainty in the data itself, σ_{Y} . Thus uncorrelated random variables (i.e., $\rho_{XY} = 0$) are completely random relative to each other and no first order interrelationship exists. Since the rms error must be positive, Eq. (A.3-16) requires

$$-1 \le \rho_{\mathbf{x}\mathbf{y}} \le 1 \tag{A.3-17}$$

If $\rho_{XY} = \pm 1$ then the rms error is zero, all the data falls on the regression line, y depends linearly on x, and y is not random relative to x.

A.3.4 Confidence Limits

Confidence limits bound the uncertainty in the value of a random variable. The limits are selected to insure the random variable will fall inside, with a certain level of confidence. Since a random variable x is expected to take on its average value \overline{x} , the K-confidence limit, a_k , is defined as the value for which

$$P[|x-\overline{x}| \leq a_k] = K \tag{A.3-18}$$

This defines α_k in terms of K and the distribution. The random variable will fall inside the interval

$$\overline{x} - a_k \le x \le \overline{x} + a_k \tag{A.3-19}$$

with a relative frequency of K.

The Chebyshev inequality

$$P[|\tau - x| \le h\sigma] \ge 1 - \frac{1}{h^2}$$
 (A.3-20)

is plotted in Figure A-2 along with other representative distribution types. It can be seen to be a conservative lower bound. Substituting Eq. (A.3-20) into (A.3-18) and solving for the confidence limit yields

$$a_{k} \leq \frac{\sigma}{\sqrt{1-K}} \tag{A.3-21}$$

Thus a random variable always has a value within 2σ of its mean 75% of the time and within 3σ of its mean 89% of the time. This illustrates that the standard deviation, σ , quantifies randomness regardless of the distribution.

A.4 Typical Distributions

It is generally difficult to precisely determine the distribution of a random variable. However, it is usually possible to assess characteristic properties which make it possible to select a distribution model. Presented here are four commonly used distribution types.

A.4.1 Uniformly Distributed Random Variable (TYPE = 3)

A uniformly distributed random variable is equally likely to take on any value in the interval X - T to \overline{X} + T. The density function is

$$f(x) = \begin{cases} 0 & |x - \overline{x}| > T \\ \frac{1}{2T} & |x - \overline{x}| \le T \end{cases}$$
(A.4-1)

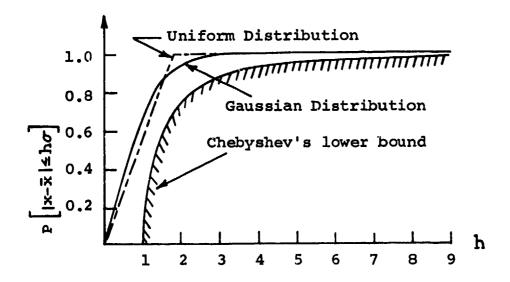


FIGURE A-2 CHEBYSHEV'S LOWER BOUND

The mean value is \overline{x} ; T is referred to as the tolerance, and

$$\sigma = \frac{T}{\sqrt{3}} \tag{A.4-2}$$

A uniform distribution is characteristic of error sources whose magnitude is limited by quality control procedures. Projectile length is a good example. Uncertainties in projectile length can be easilly controlled by measuring each projectile after final machining. Those exceeding quality control limits would be discarded. Thus, off-nominal lengths beyond these limits do not occur. Within these limits, the length is equally likely to be any value.

A.4.2 Gaussian Distributed Random Variable (TYPE = 2)

A Gaussian distributed random variable is one whose distribution about the mean has the familiar bell shape. The density function is

$$f(x) = \frac{1}{\sqrt{2\pi} \sigma} e^{-\frac{1}{2} \left(\frac{x-\overline{x}}{\sigma}\right)^2}$$
(A.4-3)

where \overline{x} is the mean value and σ is the standard deviation. Figure A-3 illustrates the Gaussian curve. Since the interval $\overline{x} \pm 3\sigma$ contains better than 99 percent of the outcomes, the tolerance T is defined as

$$T = 3\sigma \tag{A.4-4}$$

The effect of a change in value of σ is indicated in Figure A-4. Increasing σ effects a simultaneous lowering of the peak value and a spreading of the tails of the curve. Changes in the mean value \overline{x} results in a translation of the curve.

The Gaussian form is particularly interesting when sums of random variables are considered. For example, suppose there is a linear functional relation

$$(A.4-5)$$

z = ax + by

where a, b are constants and x, y are random variables. The

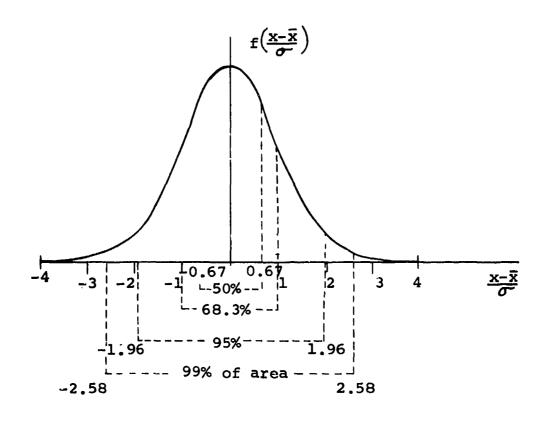


FIGURE A-3 GAUSSIAN DENSITY FUNCTION

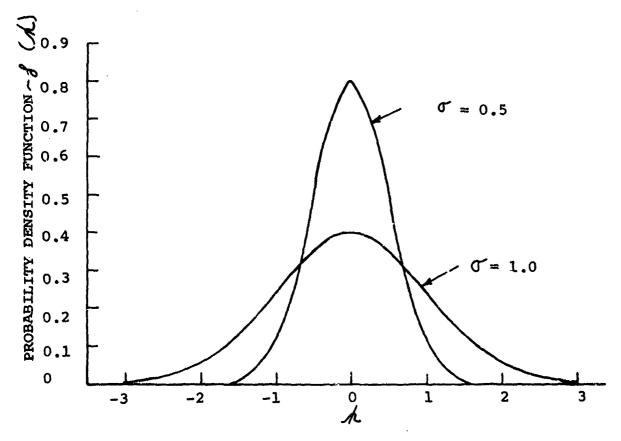


FIGURE A-4 A COMPARISON OF TWO GAUSSIAN DENSITY FUNCTIONS WITH DIFFERENT STANDARD DEVIATIONS

variable z, by virtue of being a function of random variables, is also a random variable. If x and y are independent then one can conclude that

$$\overline{z} = a\overline{x} + b\overline{y}$$

$$\sigma_z^2 = a^2 \sigma_x^2 + b^2 \sigma_y^2 \qquad (A.4-6)$$

by application of the principles previously presented. Now in general, the knowledge of the mean value of z and its variance are insufficient to infer the distribution of z. For example, Figure A-5 illustrates two different density functions which have the same mean and variance. However, it can be shown that if x and y are Gaussian distributed then z will also be Gaussian. This result can be extended to linear combinations of any number of Gaussian random variables.

The Central Limit Theorem states that under suitable conditions the sum of arbitrarily distributed independent random variables will become Gaussian as the number of variables becomes large. The necessary condition is that no single term of the sum can dominate. That is, the variance of any one term must not be of the same order as the sum of the variance of the other terms. For instance, the sum of twenty random variables, which are uniformly distributed between 0 and 1,

$$z = \frac{1}{20} \sum_{i=1}^{20} x_i \tag{A.4-7}$$

is very nearly Gaussian.

In summary, a Gaussian uncertainty is one whose distribution about the mean has the familiar bell shape. It is appropriate for effects formed from a large number of independent random occurrences. For instance, variations in muzzle velocity are the result of a large number of independent effects occurring while the projectile traverses the barrel. Thus, the distribution of muzzle velocity would be expected to be Gaussian.

A.4.3 Jointly Gaussian Random Variables

Let x and y be jointly distributed Gaussian random variables. Their joint density function is

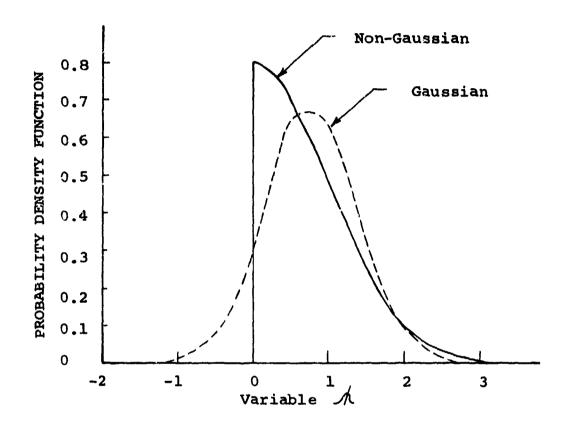


FIGURE A-5 TWO PROBABILITY DENSITY FUNCTIONS WITH IDENTICAL MEANS AND VARIANCES

$$f(x,y) = \frac{1}{2\pi\sigma_{x}\sigma_{y}(1-\rho_{xy}^{2})^{1/2}} \text{ Exp } \left[-\frac{\widetilde{x}^{2}-2\rho_{xy}\widetilde{x}\widetilde{y}+\widetilde{y}^{2}}{2(1-\rho_{xy}^{2})} \right]$$
 (A.4-8)

where

$$\tilde{x} = \frac{x - \bar{x}}{\sigma_x} \tag{A.4-9}$$

$$\widetilde{y} = \frac{y - \overline{y}}{\sigma_y} \tag{A.4-10}$$

and \overline{x} and \overline{y} are the mean values of x and y, σ_{x} and σ_{y} are the standard deviations of x and y, and ρ_{xy} is the correlation coefficient of x and y. Considered separately, x and y are Gaussian distributed. If the correlation coefficient is zero, the density function factors and x and y are statistically independent. Thus, uncorrelated Gaussian random variables are statistically independent.

Six indicies are commonly used to summarize the randomness of two jointly distributed random variables. The standard deviation, σ , has already been described. There is a 50% probability the point (x, y) will lie between two parallel lines which are equidistant from the origin and are separated by twice the Linear Error Probable (LEP). The Circular Error Probable (CEP) is the radius of the circle with a 50% probability of occurrence,

$$P\left[\sqrt{x^2 + y^2} \le CEP\right] = 0.5$$
 (A.4-11)

The radius of the 80% circle is denoted R80. The mean radius \overline{J} is the average displacement of the point (x, y) from the origin

$$J = E\left[\sqrt{x^2 + y^2}\right] \tag{A.4-12}$$

(If x and y are the cross range deflections expressed as a fraction of the range, J is referred to as the "average jump angle".) The Radial Standard Deviation (RSD) is the rms value of x and y

$$RSD = \sqrt{E[x^2 + y^2]}$$
 (A.4-13)

If x and y are jointly distributed Gaussian random variables, a readily available text book gives a detailed development of the analytic expressions relating the CEP to $\sigma_{\rm x}$, $\sigma_{\rm y}$ and $\rho_{\rm xy}$. The CEP is closely approximated by

CEP = 0.589
$$(\sigma_{x} + \sigma_{y})$$
 (A.4-14)

when ρ_{xy} is zero and σ_x and σ_y differ by no more than 80% of the larger. Provided σ_x and $\sigma_y = \sigma$ and $\rho_{xy} = 0$, all four indices are proportional to each other as indicated in Figure A-6. Each of these statistics may be used to define a circle which have the probabilities of occurrence as shown in Table A-1.

The above discussion has dealt exclusively with two jointly distributed Gaussian random variables. It is possible to have an arbitrarily large number of jointly distributed Gaussian random variables: $x_1, x_2, ..., x_n$. The joint density function is defined elsewhere. The distribution function is completely determined by the NxN covariance matrix

$$Cov(\underline{x}) = \begin{bmatrix} \sigma_{x_1}^2 & Cov(x_1, x_2) & \dots \\ Cov(x_2, x_1) & \sigma_{x_2}^2 & \dots \\ \vdots & \vdots & \vdots \\ \vdots & \ddots & \vdots \\ \vdots & \ddots & \vdots \end{bmatrix}$$
(A.4-15)

¹Pitman, G. F., Inertial Guidance, Wiley, New York, 1962

²Davenport, N. B., and Root, W. L., <u>An Introduction to the Theory of Random Signals and Noise</u>, McGraw-Hill, New York, 1958.

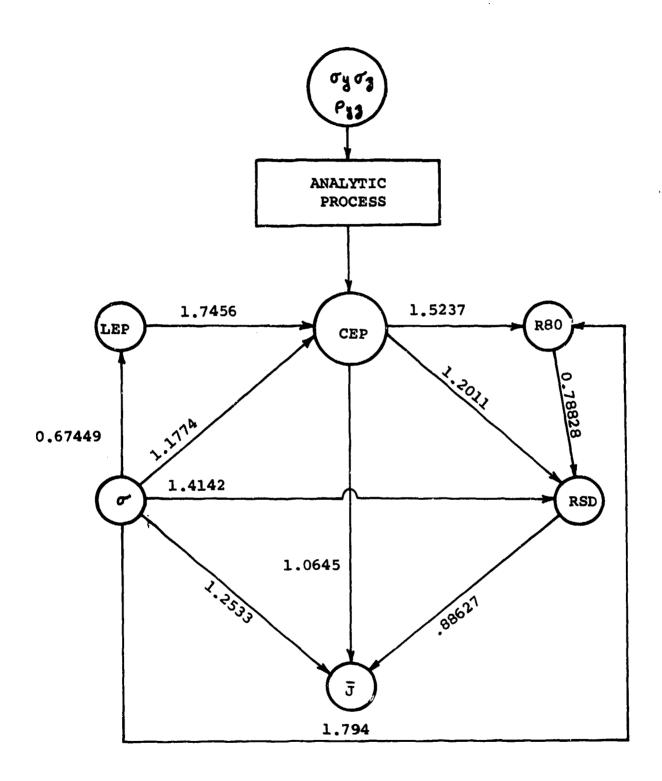


FIGURE A-6 GAUSSIAN SCALE FACTORS

Table A-1 Probabilities of Occurrence

Circle Radius	Probability of Occurrence (%)
LEP	20.3
σ	39.3
CEP	50.0
ਤ	54.4
RSD	63.2
R80	80.0

The covariance matrix is symmetric, positive definite and completely determined by N the standard deviations σ_{x_i} and the correlation coefficients $\rho_{x_i x_j}$.

A.4.4 Rayleigh Distributed Random Variable

Let J be a Rayleigh distributed random variable. The probability density function is

$$f(J) = \frac{\pi}{2} \frac{J}{\overline{J}^2} \operatorname{Exp} \left[-\frac{\pi}{4} \left(\frac{J}{\overline{J}} \right)^2 \right]$$
 (A.4-16)

where \overline{J} is the mean value of the random variable J. The distribution is completely specified by \overline{J} and

$$\sigma_{J} = \sqrt{\frac{4}{\pi} - 1} \quad \overline{J} = 0.52272 \, \overline{J}$$
 (A.4-17)

The Rayleigh distribution is interesting because of its relationship to two jointly distributed Gaussian random variables. If x and y are identically distributed (i.e., $\sigma_{\rm X} = \sigma_{\rm Y} = \sigma$) independent (i.e., $\rho_{\rm XY} = 0$) Gaussian random variables, the radius

$$J = \sqrt{x^2 + y^2}$$
 (A.4-18)

is Rayleigh distributed with mean \overline{J} (i.e, as determined by Figure A-5). The orientation angle

$$\theta = \tan^{-1} y/x \tag{A.4-19}$$

is uniformly distributed between $\pm \pi$ radians. Thus the Rayleigh/uniform distribution describes the Gaussian distribution in polar coordinates.

A.5 Random Variable Generation

In Monte Carlo analyses it is necessary to generate random variables with known distributions. It is desired to make this procedure as simple as possible to conserve running time, simplify conversion to other machines, and not overcomplicate the programming.

The HITS code contains a random number generator which provides uniformly distributed random numbers in the interval from zero to one. This section defines transformations which convert the output of the random number generator into one of three random variable types: uniformly distributed, Gaussian, or arbitrary (tabularly defined) distributed. It is convenient to concurrently describe the method if incrementing the histogram cell counters to record the distribution of the generated random sequence. For this discussion N_C is defined to be the number of histogram cells. R is the uniformly distributed number on the interval zero to one obtained from the random number generator.

A.5.1 Uniformly Distributed Variables (TYPE = 3)

For uniformly distributed variables it is assumed \overline{x} is the mean value and T is the tolerance. The upper and lower bounds defining the extent of the histogram are given by

$$x_{\ell} = \overline{x} - T$$

$$x_{u} = \overline{x} + T$$
(A.5-1)

The random variable

$$x = \overline{x} + (2R - 1)T$$
 (A.5-2)

is uniformly distributed on between \mathbf{x}_1 and \mathbf{x}_u . The histogram cell number whose counter should be increased is

$$I = Int[N_c R] + 1$$
 (A.5-3)

where Int yields the largest integer which does not exceed the argument.

A.5.2 Gaussian Distributed Variables (Type = 2)

For the Gaussian distributed variables, it is assumed \overline{x} is the mean value and the tolerance T is $3\,\sigma$ where σ is the standard deviation. The upper and lower bounds for the histogram are

$$\mathbf{x}_{\ell} = \overline{\mathbf{x}} - 3\sigma \tag{A.5-4}$$

$$\mathbf{x}_{n} = \overline{\mathbf{x}} + 3\sigma$$

so that the total range of the histograms is 6σ

A uniformly distributed random number R is converted into a Gaussian random number by the following procedure which uses the conversion table:

$$r_1 = 0.0$$
 $r_6 = 0.50$ $r_{11} = 1.00$
 $r_2 = 0.28$ $r_7 = 0.54$
 $r_3 = 0.36$ $r_8 = 0.58$
 $r_4 = 0.41$ $r_9 = 0.64$
 $r_5 = 0.46$ $r_{10} = 0.78$

An index J is calculated according to

$$J = Int [10 R] + 1$$
 (A.5-5)

where the integer function Int has previously been defined. The Gaussian distributed number is then calculated from

$$R_G = (10 R - J + 1) (r_{J+1} - r_J) + r_J$$
 (A.5-6)

 R_G is Gaussian with a mean of $\frac{1}{2}$ and a standard deviation of 1/6. The sample value, R_G , is then scaled to form the sample of the desired Gaussian random variable

$$x = \bar{x} + (2R_G - 1)T$$
 (A.5-7)

and the appropriate histogram cell number is given by

(A.5-8)

$$I = Int [N_C R_G] + 1$$

A.5.3 Arbitrarily Distributed Variable (TYPE = 4)

For the arbitrarily distributed random variables, the probability density function is defined by a sequence of points x_i , f_i . It is assumed that these values are tabulated with equal divisions of the x coordinate. Furthermore, the average value of the x coordinates is assumed equal to the mean value and occurs midway in the table, the probability of exceeding the x table is zero, and the maximum value for the distribution density function is known. That is

$$\bar{x} = \frac{1}{2} (x_1 + x_k)$$
 (A.5-9)

$$T = \frac{1}{2} (x_k - x_1)$$
 (A.5-10)

$$(f_i)_{\text{max}}$$
 is known (A.5-11)

Two uniformly distributed random numbers are generated and are designated R_1 and R_2 . Using R_1 , a tentative sample value is generated from the expression

$$x = \overline{x} + (2R_1 - 1) T$$
 (A.5-12)

with an associated histogram interval number being given as

$$I = Int[N_c R_1] + 1$$
 (A.5-13)

An index J is also determined from the first random number by the parallel expression

$$J = Int[KR_1] + 1$$
 (A.5-14)

where K is the number of tabulated points. The index J is an interpolative index which determines between which two values, x_J and x_{J+1} , R_1 actually lies. Using this index the value of the probability density function is approximated by linear interpolation

$$f(x) = f_J + \frac{(x-x_J)}{x_{J+1}-x_J} (f_{J+1}-f_J)$$
 (A.5-15)

The ratio of this value to the maximal value is calculated and compared with the second random number. If the relation,

$$\frac{f}{(f_i)_{\text{max}}} \ge R_2 \tag{A.5-16}$$

is satisfied then the sample value of the variable is accepted; if it is not, the sample value is rejected, two more random numbers are generated and the process repeated. This is performed until an acceptable pair of random numbers is found or a predetermined number of trials (20) have been performed in which case a system level error is generated and execution is suspended.

This method is called Von Newmann rejection sampling. The method will generate samples which emulate the given distribution function. However, it can be inefficient. Referring to Figure A-7, the area A₁ represents the area under the distribution function in the transformed plane of the two random numbers. The method consists of accepting pairs of numbers which lie under the transformed distribution density curve.

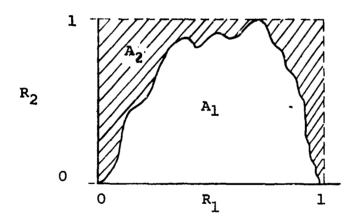


FIGURE A-7 VON NEWMANN REJECTION SAMPLING ILLUSTRATION

The area A_2 represents the region where rejection occurs. A sampling efficiency, η , can be defined as the ratio of sample points accepted to the total number of trials. This efficiency is

$$\eta = \frac{A_1}{A_1 + A_2} = A_1 = \frac{1}{(f_i)_{\text{max}} 2T}$$
 (A.5-17)

Typically, it can be expected that on the order of 50% of the samples will be rejected, which is an acceptable rate. For very peaked distributions this method could prove to be inefficient. A large number of arbitrarily distributed variables would compound the inefficiency. If this inefficiency proves to be a hinderance, other methods would be more appropriate and should be substituted.

A.6 Monte Carlo Inaccuracies

This section discusses two sources of error in Monte Carlo techniques: the grouping error and the sampling error. Guidelines are developed for minimizing these errors. In summary, these errors are small whenever the histogram cells are small and the sample size is large.

A.6.1 Grouping Errors

In r Monte Carlo analysis, the values resulting from the experime are sorted into histogram cells and counted rather than recording the precise values. The purpose is to conserve computer storage. Subsequently, the histogram data is used to calculate moments. Since the exact values are lost in the process, an error, termed the grouping error, is introduced in the moments

To illustrate the problem, consider the random variable x with density function f(x). During Monte Carlo experiments the observed values of x are grouped into cells which is tantamount to assuming that all observed values fell at the midpoint of the cell. This is an error. Thus, in reality the histogram does not correspond to the true distribution of x but rather to a discrete distribution where x can take only values associated with the midpoints of the cells. That is

are the only possibilities where \mathbf{x}_{Mi} are the midpoints. The probability associated with each of these values is

$$P\left[x_{b_{i}} \leq x \leq x_{b_{i+1}}\right] = \int_{x_{b_{i}}}^{x_{b_{i+1}}} f(x) dx$$
 (A.6-2)

where xbi and xbi+i are the lower and upper cell boundaries. The ensuing moment calculation based on the histogram is

$$\hat{x}^{n} = \sum_{i=1}^{N_{c}} x_{m_{i}}^{n} \int_{x_{b_{i}}}^{x_{b_{i+1}}} f(x) dx$$
(A.6-3)

As a prelude to evaluating the grouping error, consider the true nth moment of x given by the integral

$$\overline{x^n} = \int_{-\infty}^{\infty} x^n f(x) dx \qquad (A.6-4)$$

This integral can be subdivided into the contributions from each histogram cell to yield

$$\overline{x^n} = \sum_{i=1}^{N_c} \int_{x_{b_i}}^{x_{b_{i+1}}} f(x) x^n dx$$
(A.6-5)

where \mathbf{x}_{bi} , $\mathbf{x}_{\text{bi+i}}$ are the boundary values of the cells and it is assumed

The grouping error is the difference between the calculated moment, Eq. (A.6-3), and the true moment as given by Eq. (A.6-5). The exact magnitude of the grouping error in the n^{th} moment depends on the specific distribution. It cannot be evaluated in general unless the density function is approximated. A good first order assumption is all that is required: it is assumed that the density function, f(x), is constant over each histogram cell, i.e.,

$$f(x) = f_i$$
 $x_{b_i} < x \le x_{b_{i+1}}$ (A.6-7)

and each of the cells are assumed to be equal in size, $\Delta x = x_{bi+i} - x_{bi}$. Thus, the midpoints of the cells are given by

$$x_{m_i} - x_{b_i} + \frac{\sqrt{x}}{2}$$
 (A.6-8)

The grouping error, ϵ^N , is the difference between the true and calculated moments of order N

$$\epsilon^{n} = \overline{x^{n}} - x^{n} = \sum_{i=1}^{N_{c}} f_{i} \left[\int_{x_{b_{i}}}^{x_{b_{i+1}}} x^{n} dx - x_{m_{i}}^{n} \Delta x \right] \qquad (A.6-9)$$

With the aid of the identity

$$\sum_{i=1}^{n} f_{i} \Delta x = \sum_{i=1}^{n} \int_{x_{b_{i}}}^{x_{b_{i+1}}} f(x) dx = 1$$
 (A.6-10)

the grouping error can be evaluated for low order moments. In particular

$$\epsilon^1 = 0$$

$$\epsilon^2 = \frac{\Delta x^2}{12}$$
(A.6-11)

Thus, to first order, there is no grouping error in the calculation of the mean value; but, there is an error ir the calculated variance equal to $\Delta x^2/12$, where Δx is the cell size.

The expressions for the grouping error given by Eq. (A.6-11) is quite accurate. A more general derivation with a more accurate approximation to the distribution function yields the same result. Corrections for grouping errors are called Sheppards corrections and are treated in greater detail in appropriate texts on statistics. These corrections are not applied in the present Monte Carlo code because they can be made arbitrarily small. Since cell sizes are selected in proportion to the standard deviation of the variables, the percentage error due to grouping is of the

¹Cromer, H., "Mathematical Methods of Statistics," Princeton University Press, 1946.

order $(10/N_C)^2$ where N_C is the number of histogram cells. Thus, using more than ten cells renders the grouping error on the order of one percent of the standard deviation or less, which is small in comparison to other sources of Monte Carlo uncertainties.

A.6.2 Sampling Errors

Monte Carlo methods are exact only in the limit as the number of experiments (or samples) becomes arbitrarily large. Results based on finite sample sizes contain errors called sampling errors, because finite sequences of random numbers are not representative of the entire distribution. This section treats the effects of finite sample size on estimates of the density function and the moments. In summary, sampling errors can be minimized by taking sufficiently large sample sizes. Guidelines are developed.

Estimated Density Function

A random number generator seeks to generate random numbers which are uniformly distributed over the interval zero to one. Let a sequence of N_T such numbers be sorted into N_C histogram cells of equal size covering the range zero to one. It would be expected that each cell would occur N_T/N_C times, or a relative frequency of $1/N_C$. Thus, for $N_C=10$ and $N_T=100$, 10 values should fall in each cell and the indicated probability of occurrence of any given cell would be 1/10. However, when an actual sequence of random numbers is sorted it is generally found that neither of these theoretical expectations is true. This section discusses this problem. Only uniformly distributed random variables are discussed, although the results are generally true regardless of distribution type.

The above hypothetical situation can be explained with the aid of the binomial distribution. The binomial distribution states that if an event has a probability p of occurring and a probability q=1-p of not occurring, then the probability of exactly X occurrences of the event in N trials is

$$P(X) = \frac{N!}{X! (N - X)!} P^{X} q^{N - X}$$
 (A.6-12)

For any particular cell, the probability that the generated random number will fall in that cell is $p = 1/N_C$, with the nonoccurrence probability being $q = 1 - 1/N_C$. According to Eq. (A.6-12), the probability any cell will occur exactly N_T/N_C times in N_T

trials is
$$P\left(\frac{N_{T}}{N_{c}}\right) = \frac{N_{T}!}{\left(\frac{N_{T}}{N_{c}}\right)! \left[N_{T}\left(1 - \frac{N_{T}}{N_{c}}\right)\right]!} \left(\frac{1}{N_{c}}\right)^{N_{C}} \left(1 - \frac{1}{N_{c}}\right) \qquad (A.6-13)$$

where it is assumed that $N_{\rm T}/N_{\rm C}$ is an integer quantity. With the assumption that the number of samples is large relative to the number of cells, $N_{\rm T}$ >> $N_{\rm C}$, Stirlings approximation

$$N! \approx \sqrt{2\pi N} N^{N} e^{-N} \qquad (A.6-14)$$

can be used to simplify Eq. (A.6-13):

$$P\left[\frac{N_{T}}{N_{c}}\right] \approx \sqrt{\frac{N_{c}}{2\pi N_{T} (1-1/N_{c})}}$$
 (A.6-15)

Using this expression it is found that for a sequence of 100 random numbers sorted into 10 cells the probability any cell occurs exactly 10 times is about 1 chance in 8. Increasing the size of the sample to 1000 doesn't help, the probability of exactly 100 samples in a cell is about 1 chance in 24. Alternately, sorting the sequence of 100 into 5 cells doesn't help either; the probability of any cell occurring exactly 20 times is about 1 chance in 10. This illustrates that as the sample size is increased, or the number of cells is decreased, the probability of observing the theoretically expected number of occurrences per cell diminishes.

It would appear there is no means for obtaining a more exact definition of the probability density function. This is not true, since the density function is more precisely defined in an average sense by larger sample sizes, as illustrated by the following example.

A sequence of 100 random numbers sorted into five cells has an expected number of occurrences of 20 per cell. A 5% deviation

in the actual occurrences per cell would be either 19, 20 or 21 in a cell. The associated probability is

$$P(19) + P(20) + P(21) = 3 P(20) = 0.3$$
 (A.6-16)

Increasing the sequence of random numbers tenfold, the expected number of occurrences is 200 per cell and a 5% deviation would span the twenty values 190, 191,..., 210. The associated probability is

$$\sum_{n=190}^{210} P(n) = 20 P(200) = 0.6$$
(A.6-17)

Thus, the chances of being within 5% of the theoretical are about twice as good with 1000 samples as they are for 100 samples. This example illustrates that the number of occurrences tends to the theoretical as the number of trials tends to infinity in an average sort of way. Thus, larger sample sizes improve the estimate of the density function. A general rule of thumb is contained in the old saw, "a few hundred is too few and a thousand is plenty."

Estimated Moments

Monte Carlo methods estimate the moments using Eq. (A.6-3) by approximating the density function with the observed relative frequency

$$f(x) = \frac{N_i}{N_T} \frac{1}{x_{b_{i+1}} - x_{b_i}} \qquad x_{b_i} \le x \le x_{b_{i+1}}$$
 (A.6-18)

so that

$$\int_{x_{b_i}}^{x_{b_{i+1}}} f(x) dx \approx \frac{N_i}{N_T}$$
 (A.6-19)

where N_i is the number of occurrences of the ith cell, N_T is the total number samples, and x_{b_i} and $x_{b_{i+1}}$ are the lower and upper bounds of the cell. Thus, errors in the estimated moments are the compound effect of grouping errors and density function uncertainties.

Section A.6.1 showed that grouping errors can be made arbitrarily small by using enough cells. This section treats the moment errors associated with uncertainties in the estimated density function. In order to evaluate the errors in the moments determined by Monte Carlo methods, let

$$y = y(x) \tag{A.6-20}$$

where x is the independent random variable and y is dependent. Since x is a random variable and y is a function of x, y is also a random variable. Therefore, y has a den-ity function f_y with moments \overline{y} , the mean value, and σ_y^2 , the variance, defined by

$$\overline{y} = \int_{-\infty}^{\infty} y f(y) dy$$

$$(A.6-21)$$

$$\sigma_y^2 = \int_{-\infty}^{\infty} (y - \overline{y})^2 f(y) dy$$

The problem is to assess the errors in the mean value and variance computed from a finite Monte Carlo sequence.

In applying the Monte Carlo method a sequence of random values: $x_1, x_2, \ldots, x_{N_T}$ is generated and the resulting sample sequence $y_1, y_2, \ldots, y_{N_T}$ is computed. This latter sequence is a sequence of random numbers which in turn has a mean

$$\mu_1 = \frac{1}{N_T} \sum_{i=-1}^{N_T} y_i$$
 (A.6-22)

If a second sample is generated using a different sequence of random numbers, the second sample will have a mean given as

$$\mu_2 = \frac{1}{N_T} \sum_{i=1}^{N_T} y_i$$
 (A.6-23)

which in general will be different from the first. If the process is repeated many times then a set of values, μ_1 , μ_2 , ..., μ_J

will result. This set of values has a distribution function and a mean value and variance associated with it. The question arises then as whether the important properties of the sample mean distribution can be determined without actually determining the sampling distribution itself. This would provide the necessary guidelines for minimizing the sample errors in the moments. This can be done. The sample mean

$$\mu = \frac{1}{N_{\rm T}} \sum_{i=1}^{N_{\rm T}} y_i \tag{A.6-24}$$

is a function of $N_{\rm T}$ statistically independent variables; $y_{\rm i}$, i=1, ..., N. Forming the expectation of Eq. (A.6-24) gives the mean value of the sample mean

$$E[\mu] = \frac{1}{N_T} \sum_{i=1}^{N_T} E[y_i]$$
 (A.6-25)

which, according to Eq. (A.6-21), is

$$E[\mu] = \overline{y} \tag{A.6-26}$$

Therefore, the mean value of the sample mean is equal to the mean. The variance of the sample mean is found similarly. Thus noting

$$\mu - \overline{y} = \frac{1}{N_T} \sum_{i=1}^{N_T} (y_i - \overline{y})$$
 (A.6-27)

squaring both sides and forming the expectation

$$Var(\mu) = E[(\mu - \overline{y})^2] = \frac{1}{N_T} E\left[\sum_{i=1}^{N_T} (y_i - \overline{y})^2\right] \qquad (A.6-28)$$

$$Var(\mu) = \frac{1}{N_T^2} \sum_{i=-1}^{N_T} E[(y_i - \bar{y})^2] \qquad (A.6-29)$$

Since E $(y_i - y)^2 = \sigma_y^2$ the variance of the sample mean is

$$Var(\mu) = \frac{\sigma_y^2}{N_T} \qquad (A.6-30)$$

Thus for a sample size of N_T of a random variable y, the standard deviation of the sample mean is $\sigma_Y/\sqrt{N_T}$ where σ_Y is the standard deviation of y and N_T is the sample size. On the basis of a single Monte Carlo sample of size $N_T,$ one would report the estimate of the mean value \overline{y} as

$$\overline{y} = \mu \pm \frac{\sigma_y}{\sqrt{N_T}} \qquad (A.6-31)$$

The $\sigma_{\rm Y}/\sqrt{N_{\rm T}}$ is termed a sampling error for the mean. To reduce the sampling error by half requires a quadruple increase in the sample size. By the central limit theorem, for a large number of trials the distribution of the sample mean will tend to be Gaussian. It is therefore possible to associate confidence limits with it. For example, the true value of $\overline{\rm Y}$ should lie within $\mu \pm 3~\sigma_{\rm Y}/\sqrt{N_{\rm T}}$ with 95% confidence.

Just as there is a distribution of the sample mean, there is also a distribution associated with the sample variance

$$S^{2} = \frac{1}{N_{T} - 1} \sum_{i=1}^{N_{T}} (y_{i} - \mu)^{2}$$
 (A.6-32)

The expected value of the sample variance is

$$E[S^{2}] = \sigma_y^2$$
 (A.6-33)

The $(N_T - 1)$ factor in Eq. (A.6-32) is included so the sample variance is unbiased; that is, without an expected error. The standard deviation of the sample variance is

$$\sigma_{S^2} = \sigma_y^2 \sqrt{\frac{2}{N_T - 1}}$$
 (A.6-34)

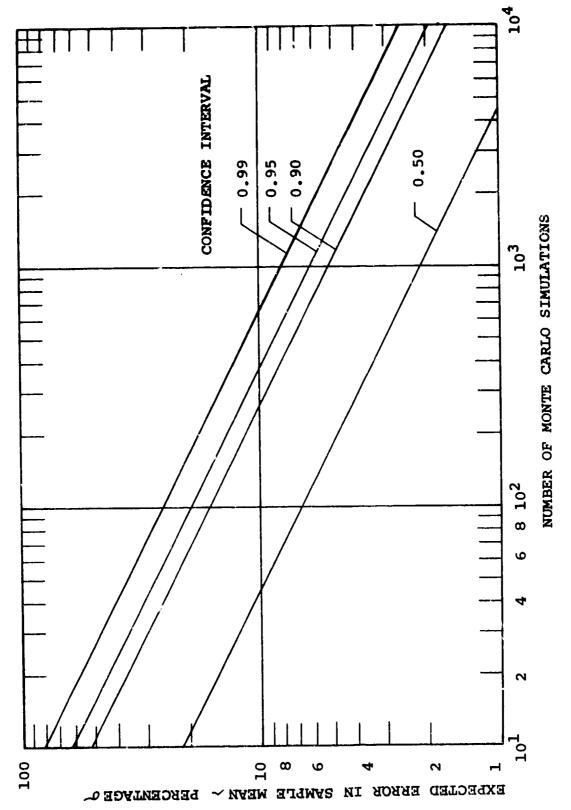
To summarize, the moments computed from a Monte Carlo sample of size N_{T} have the following characteristics

$$\vec{y} = \mu \perp \sigma_y / \sqrt{N_T}$$
 (A.6-35)

$$\sigma^2 = S^2 \pm \sigma_y^2 \sqrt{\frac{2}{N_T - 1}}$$
 (A.6-36)

where μ and S^2 are the sample mean and sample variance, respectively. The HITS code calculates μ and S^2 for each of the variables of interest. The program does not determine the sampling errors involved. The sampling errors are plotted in Figures A-8 and A-9 for various confidence levels. Clearly, samples less than several hundred will produce moments with substantial errors. Samples exceeding a thousand provide adequate accuracy.

While the discussion of the sampling errors in the moments has been based on a single variable, the basic conclusions are applicable to the multiple variable case as long as the variables are statistically independent.



EXPECTED ERROR IN SAMPLE MEAN IN PERCENTEGE OF STANDARD DEVIATION FIGURE A-8

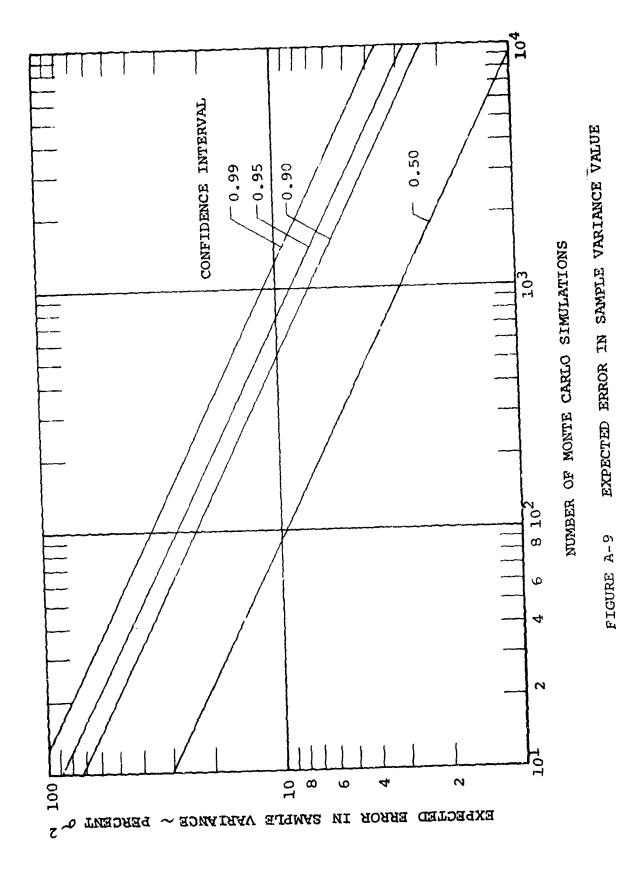


FIGURE A-9

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to describe Processor as Section B.1.1, and a Section B.1.2.

B.1.1 Analytical Statistical Calculations

The theoretical dispersion assessment problem is to statistically determine the effect of independent variables on a dependent variable. For instance, the effect of the projectile error source model (independent variables) on the down-range dispersion (dependent variable). In general, an exact theoretical solution is not possible. However, the equations can be accurately approximated by a low order Taylor series for reasonable variations in the independent variables, and the mean value and variance of the dependent variable can be estimated. The Analytical Statistical mode mechanizes this concept.

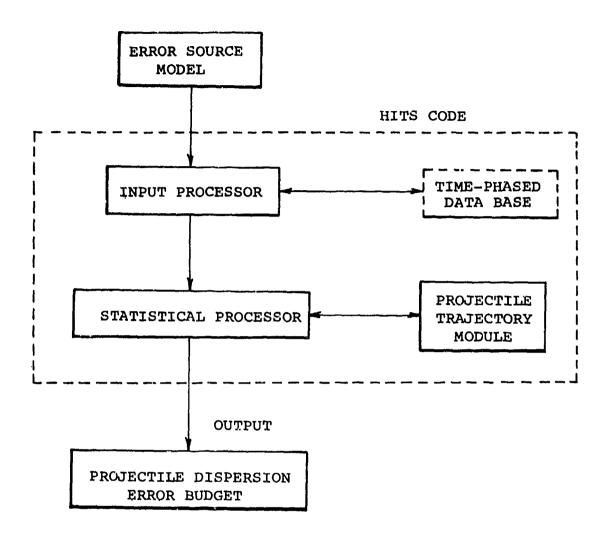


Figure B-1 HITS Flow Diagram

Taylor Series Approximation

The relationship between the dependent variable, y, and the independent variables, x_1 , x_2 , ... x_n , is representable as an algebraic equation

$$y(\underline{x}) = y(x_1, x_2, ..., x_n)$$
 (B.1-1)

where $x_1, \ldots x_n$ are treated as the elements of a column vector \underline{x} . In general, the equation is non-linear. With the assumption that the function y is differentiable and reasonably well behaved, it can be accurately approximated by a second order Taylor series about the mean value of the independent variables, $\overline{x} = (\overline{x}_1, \overline{x}_2, \ldots \overline{x}_n)^T$.

$$(B.1-2) + \frac{\partial y}{\partial \underline{x}} (\overline{\underline{x}}) (x - \overline{x}) + \frac{1}{2} (\underline{x} - \underline{x})^{T} \frac{\partial}{\partial \underline{x}} \left(\frac{\partial y}{\partial \underline{x}} \right)^{T} (\overline{\underline{x}}) (\underline{x} - \overline{\underline{x}})$$

where T denotes the matrix transpose and

$$\frac{\partial y}{\partial \underline{x}} (\overline{\underline{x}}) = \left[\frac{\partial y}{\partial x_1} (\overline{\underline{x}}), \frac{\partial y}{\partial x_2} (\overline{\underline{x}}), \dots, \frac{\partial y}{\partial x_n} (\overline{\underline{x}}) \right]$$
(B.1-3)

is the gradient row vector of first partial derivatives

¹Sokolnikoff, I. S., and Sokolnikoff, E. S., <u>Higher Mathematics</u> for Engineers and Physicists, McGraw-Hill, New York, 1941.

and

$$\frac{\partial^{2}y}{\partial x_{1}^{2}}(\overline{x}) \qquad \frac{\partial^{2}y}{\partial x_{2}\partial x_{1}}(\overline{x}) \qquad \frac{\partial^{2}y}{\partial x_{n}\partial x_{1}}(\overline{x}) \\
\frac{\partial^{2}y}{\partial x_{1}\partial x_{2}}(\overline{x}) \qquad \frac{\partial^{2}y}{\partial x_{2}^{2}}(\overline{x}) \qquad \frac{\partial^{2}y}{\partial x_{n}\partial x_{2}}(\overline{x}) \\
\vdots \qquad \vdots \qquad \vdots \\
\frac{\partial^{2}y}{\partial x_{1}\partial x_{n}}(\overline{x}) \qquad \frac{\partial^{2}y}{\partial x_{2}\partial x_{n}}(\overline{x}) \qquad \frac{\partial^{2}y}{\partial x_{n}^{2}}(\overline{x})$$
(B.1-4)

is the Jacobian Matrix of second partial derivatives, both evaluated at the mean value of the independent variables, \bar{x} .

Dependent Variable Mean Value

The mean value is found by taking the expectation of Eq. (B.1-2). After some manipulation, the mean value of the dependent variable can be shown to be

$$\overline{y} = y(\overline{\underline{x}}) + \frac{1}{2} \sum_{i=1}^{n} \frac{\partial^{2} y}{\partial x_{i}^{2}} (\overline{\underline{x}}) \sigma_{x_{i}}^{2} +$$

$$+ \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} \frac{\partial^{2} y}{\partial x_{i} \partial x_{j}} (\overline{\underline{x}}) Cov (x_{i}, x_{j})$$
(B.1-5)

This equation states that \overline{y} is composed of the value of y at the mean of \underline{x} plus second order corrections based on the variances and covariances of the independent variables. (Note: HITS includes the second term whenever the control variable IOPRNT \geq 3 and the third whenever IOPRNT \geq 5.)

Dependent Variable Variance

The variance of the dependent variable is computed according to

$$\sigma_y^2 = E[y^2] - \bar{y}^2$$
(B.1-6)

Equations (B.1-2) and (B.1-5) are substituted and manipulated to obtain

$$\sigma_{y}^{2} = \sum_{i=1}^{n} \left[\frac{\partial y}{\partial x_{i}} \left(\underline{x} \right) \right]^{2} \sigma_{x_{i}}^{2} +$$

$$+ 2 \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} \frac{\partial y}{\partial x_{i}} \left(\underline{x} \right) \frac{\partial y}{\partial x_{j}} \left(\underline{x} \right) \operatorname{Cov} \left(x_{i}, x_{j} \right) +$$

$$+ \frac{1}{2} \sum_{i=1}^{n} \left[\frac{\partial^{2} y}{\partial x_{i}^{2}} \left(\underline{x} \right) \right]^{2} \sigma_{x_{i}}^{4} + \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} \left[\frac{\partial^{2} y}{\partial x_{i} \partial x_{j}} \left(\underline{x} \right) \right]^{2} \sigma_{x_{i}^{2}}^{2} +$$

$$+ 2 \sum_{j=1}^{n} \sum_{i=1}^{n-1} \sum_{k=i+1}^{n} \left[\frac{\partial^{2} y}{\partial x_{i} \partial x_{j}} \left(\underline{x} \right) \frac{\partial^{2} y}{\partial x_{k} \partial x_{j}} \left(\underline{x} \right) \right] \sigma_{x_{j}^{2}}^{2} \operatorname{Cov} \left(x_{i}, x_{k} \right) +$$

$$+ 2 \sum_{j=1}^{n-1} \sum_{i=1}^{n} \sum_{k=i+1}^{n-1} \sum_{k=i+1}^{n} \left[\frac{\partial^{2} y}{\partial x_{i} \partial x_{j}} \left(\underline{x} \right) \frac{\partial^{2} y}{\partial x_{k} \partial x_{m}} \left(\underline{x} \right) \right] \operatorname{Cov} \left(x_{i}, x_{k} \right) \operatorname{Cov} \left(x_{j}, x_{m} \right)$$

Equation (B.1-7) states that σy^2 is composed of linear terms based on the variance and covariances of the independent variables and a profuse number of second order corrections. (Note: HITS includes the first term whenever IOPRNT ≥ 3 and the second whenever IOPRNT ≥ 5 .) The second order corrections are exactly correct only when the independent variables are Gaussian, since the development of Eq. (B.1-7) assumed

$$\begin{split} E\{(x_{i} - \overline{x}_{i})(x_{j} - \overline{x}_{j})(x_{k} - \overline{x}_{k})(x_{m} - \overline{x}_{m})\} &= \\ &\quad \quad \text{Cov}(x_{i}, x_{j}) \text{Cov}(x_{k}, x_{m}) \\ &\quad \quad + \text{Cov}(x_{i}, x_{k}) \text{Cov}(x_{i}, x_{m}) + \text{Cov}(x_{i}, x_{m}) \text{Cov}(x_{i}, x_{k}) \end{split}$$

(Note: HITS includes the third and fourth terms in Eq. (B.1-7) whenever IOPRNT \geq 6 and the fifth and sixth whenever IOPRNT \geq 7.)

Calculation of Derivatives

In order to estimate the mean and variance via Eqs. (B.1-5) and (B.1-7), it is necessary to evaluate the dependent variable and its derivatives at the mean values of the independent variables. The evaluation of $y(\overline{x})$ requires one reference to the projectile trajectory module. HITS determines the derivatives by manipulating the inputs to the projectile trajectory module in a systematic fashion. A central difference scheme is used to numerically approximate the derivatives. The independent variables are incremented one at a time both positively and negatively about their mean values. Letting \overline{x}_i represent the independent variable mean values and Δx_i a positive increment, two function evaluations, (i.e., calls to the projectile trajectory module), are performed to give

$$y^{+} = y (\overline{x}_{1}, \overline{x}_{2}, \dots, \overline{x}_{i} + \Delta x_{i}, \dots, x_{n})$$

$$y^{-} = y (\overline{x}_{1}, \overline{x}_{2}, \dots, \overline{x}_{i} - \Delta x_{i}, \dots, x_{n})$$
(B.1-9)

(Note: HITS sets Δx_i equal to the input tolerance value TØL for each independent variable.) The derivatives are then calculated according to

$$\frac{\partial y}{\partial x_i} = \frac{y^+ - y^-}{2 \Delta x_i}$$
 (B.1-10)

$$\frac{\partial^2 y}{\partial x_i^2} (\overline{\underline{x}}) = \frac{y'' - 2y (\overline{\underline{x}}) + \overline{y}^-}{\Delta x_i^2}$$
(B.1-11)

For the second order mixed derivatives, it is necessary to evaluate the function y four times for each pair of independent variables. The four function evaluations for the pair x_i and x_j are

$$y^{++} = y \left(\overline{x}_{1}, \dots, \overline{x}_{i} + \frac{\Delta x_{i}}{2}, \dots, \overline{x}_{j} + \frac{\Delta x_{j}}{2}, \dots, \overline{x}_{n}\right)$$

$$y^{+-} = y \left(\overline{x}_{1}, \dots, \overline{x}_{i} + \frac{\Delta x_{i}}{2}, \dots, \overline{x}_{j} - \frac{\Delta x_{j}}{2}, \dots, \overline{x}_{n}\right)$$

$$y^{-+} = y \left(\overline{x}_{1}, \dots, \overline{x}_{i} - \frac{\Delta x_{i}}{2}, \dots, \overline{x}_{j} + \frac{\Delta x_{j}}{2}, \dots, \overline{x}_{n}\right)$$

$$y^{--} = y \left(\overline{x}_{1}, \dots, \overline{x}_{i} - \frac{\Delta x_{i}}{2}, \dots, \overline{x}_{j} - \frac{\Delta x_{j}}{2}, \dots, \overline{x}_{n}\right)$$

$$(B.1-12)$$

The second mixed partial derivative is

$$\frac{\partial^2 y}{\partial x_i \partial x_j} (\overline{x}) = \frac{y^{++} + y^{--} - (y^{+-} + y^{-+})}{\Delta x_i \Delta x_j}$$
(B.1-13)

Since the second order mixed partial derivatives are s_n ametric with respect to the independent variables, there are n(n-1) distinct derivatives for any dependent variable, where n is the number of independent variables.

The increments used in the second order mixed partial derivative calculations are half the values used for the first order derivatives. The reason is illustrated in Figure B-2 which diagrams points in the $x_i - x_j$ plane. An ellipse can be drawn through the four points used for the first derivative calculation. With regards to the assumed Taylor series approximation, the ellipse represents the boundary of the region over which the linearization is valid, by virtue of the selection of the $\Delta x^i s$. For consistency, the off-axis coordinates are halved to insure they will always be interior to the ellipse.

Summary

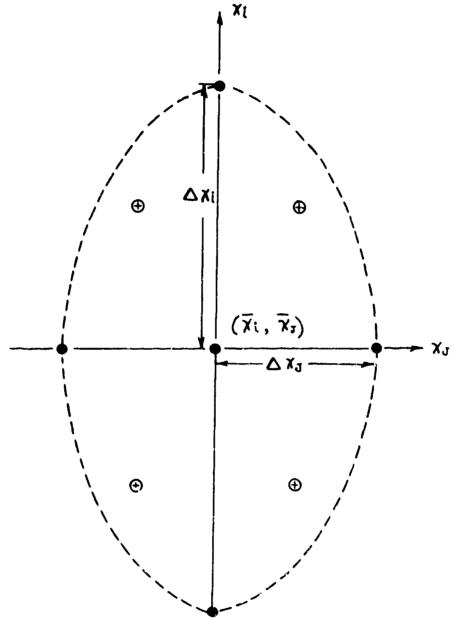
Equations (B.1-5) and (B.1-7) are the basic equations for the Analytical Statistical mode of the Statistical Processor. If there is more than one dependent variable the equations are applied to each in turn. The objective is to determine the mean and variance of all dependent variables from the input statistics of the independent variables. This forces the calculation of first and second order partial derivatives, which is a major undertaking. Since the Analytical Statistical mode is exercised prior to the Monte Carlo mode (to set up the histograms), these calculations are pertinent to the Monte Carlo simulations.

B.1.2 Monte Carlo Calculations

The Monte Carlo mode consists of three parts: (1) generation of representative independent variable values, (2) processing of these values to determine the corresponding dependent variable values, and (3) condensing the ensemble of solutions to a usable form. Representative sequences of the independent variables are obtained from random number generators, as discussed in Appendix A. The trajectory equations of Appendix C relate the dependent variables to the independent. This section discusses the third point: data condensation using histograms.

Cell Definition

In order to achieve substantial condensation, the histograms must be constructed while performing the Monte Carlo experiments. In order to do this, the boundaries of the cells must be determined prior to the experiments. They are determined by an equal division of the range of the variable as defined by the upper bound, x_u , and the lower bound, x_1 . The ith cell is (x_{bi}, x_{bi+i}) , where the boundaries are given by



POINTS FOR EVALUATION OF $\frac{\partial}{\partial X_1}, \frac{\partial}{\partial X_1}, \frac{\partial^2}{\partial X_1}, \frac{\partial^2}{\partial X_2}$

$$\oplus$$
 POINTS FOR EVALUATION OF $\frac{\partial^2}{\partial \chi_i \partial \chi_j}$

Figure B-2 Coordinates for Derivative Evaluations

$$x_{b_i} = x_{\ell} + (i-1) \frac{x_u - x_{\ell}}{N_c}$$
 (B.1-14)

where N_C is the number of cells. For independent variables, x_1 and x_u are defined in Appendix A.5 for the various different types. For dependent variables, (TYPE = 7), x_1 and x_u are determined by the preliminary Analytical Statistical mode calculations. They are

$$\mathbf{x}_{\mathbf{u}} = \overline{\mathbf{x}} - 3\sigma$$

$$\mathbf{x}_{\mathbf{u}} = \overline{\mathbf{x}} + 3\sigma \qquad (B.1-15)$$

where \bar{x} and σ are the calculated values of the mean value and standard deviation. An alternate set of values may be input (TYPE = 8). The cell number for a given value, x, is determined by evaluating

$$i = Int \left[\frac{x - x_{\ell}}{x_{u} - x_{\ell}} N_{c} \right] + 1$$
 (B.1-16)

where Int is the largest integer less than the argument. The midpoint in each cell is termed the "class mark" and is denoted \mathbf{x}_{m_1} :

$$x_{m_i} = \frac{1}{2} \left(x_{b_i} + x_{b_{i+1}} \right) = x_{\ell} + \left(i - \frac{1}{2} \right) \frac{x_u - x_{\ell}}{N_c}$$
 (B.1-17)

Density Function Estimate

The Monte Carlo mode counts the number of times each cell occurs during the experimental sequence. The probability density function is estimated according to

$$f(x) = \frac{N_i}{N_T^*} \frac{N_c}{x_u - x_\ell}$$
 $x_{b_i} \le x \le x_{b_{i+1}}$ (B.1-18)

where Ni is the number of times cell "i" occurred and

$$N_T^* = \sum_{i=1}^{N_c} N_i$$
 (B.1-19)

is the total of all cell counts for this variable. Since it is possible for dependent variables to fall outside the range covered by the histogram cells, (x_1, x_u) ; N_T^* is potentially less than the total number of experiments, N_T .

Moment Estimates

The sample mean and standard deviation are estimated from the histograms. The mean value is

$$\bar{x} = \int_{-\infty}^{\infty} x f(x) dx = \sum_{i=-1}^{N_c} \int_{x_{b_i}}^{x_{f_i}} i+1 x f(x) dx \qquad (B.1-20)$$

which becomes the sample mean upon substitution of Eq. (B.1-18),

$$\mu = \sum_{i=1}^{N_c} \frac{N_i}{N_T^*} x_{m_i}$$
 (B.1-21)

Using Eq. (B.1-17) the sample mean is

$$\mu = x_{\ell} + \frac{x_{u} - x_{\ell}}{N_{T}^{*} N_{c}} \sum_{i=1}^{N_{c}} \left(i - \frac{1}{2}\right) N_{i}$$
(B.1-22)

The variance is defined by

$$\sigma^2 = \int_{-\infty}^{\infty} (\mathbf{x} - \overline{\mathbf{x}})^2 f(\mathbf{x}) d\mathbf{x}$$
 (B.1-23)

Upon substitution of Eq. (B.1-18), and using the sample mean instead of the mean value, Eq. (B.1-23) becomes an expression for the sample variance:

$$S^{2} = \left(\frac{x_{u} - x_{\varrho}}{N_{c}}\right)^{2} \left[\sum_{i=1}^{N_{c}} \left(i - \frac{1}{2}\right)^{2} \frac{N_{i}}{N_{T}^{*}} - \left(\sum_{i=1}^{N_{c}} \left(i - \frac{1}{2}\right) \frac{N_{i}}{N_{T}^{*}}\right)^{2}\right]$$
 (B.1-24)

B.2 Code Architecture

This section discusses the architecture of the HITS code. The architecture was designed to meet the requirements of the Statistical Processor computational procedures just described. The four storage arrays discussed in Section B.2.1 form the basic structure. The input processor of Figure B-1 plays the intimate role described in B.2.2. Statistical Processor functions are presented in B.2.3. Subroutine definitions and linking are detailed in B.2.4. The facility for computer generated histogram plots is discussed in B.2.5.

B.2.1 Data Storage

The entire code is designed around four arrays in common storage. These arrays are

- 1) "OE" array This one-dimensional array is a common input-output storage area to be shared by the projectile
 trajectory module and the Statistical Processor. That
 is, all subroutines are written with all their variables
 equivalenced to the OE array. The variable "code numbers"
 are addresses in the OE array.
- 2) "IA" array This bicolumned array is used to store address links between the "OE" array and the additional storage areas of the B and C arrays described next. The first 10 rows of the IA array are reserved for dependent variables.
- 3) "B" array This one-dimensional array is used to store most input information and some additional values.
- 4) "C" array This one-dimensional array is used to store some input information and intermediate output information. It is a general scratch pad storage for the Statistical Processor.

The data transfers between the arrays and the computational modules that effect these transfers are indicated in Figure B-3.

B.2.2 Input Processor Functions

The Input Processor is a collection of subroutines. It determines the kind of calculations to be performed, the subroutines to be used, and the data required. The Input Processor reads the data, checks it for completeness and takes appropriate action if errors are detected or data is found to be missing. If a complete set of data has been input, control is relinquished to the Statistical Processor. This section discusses the functions of the Input Processor in detail.

The Input Processor determines which trajectory module is going to be exercised (at present, there is only the one described in Appendix C, which is specified by IY = 1), clears the IA array, and stores a list of code numbers into the first column of the IA array starting at row 11. This is a complete list of all the addresses in the OE array for which data is required. The first 10 rows of IA are reserved for variables in the OE array which are defined by the input to be dependent variables. The OE array is initialized at preset (i.e., default) values.

The input cards are read and processed one at a time. Generally, the card contains a code number and five values as described in the text. The five values are placed in the B array with the aid of a counter. The first column of the IA array is searched to find the row containing the code number. When it has been located, the current value of the counter is stored in the second column; and the five values are placed in the corresponding location in the B array. Subsequently, the counter is advanced by six and the next data card is read and processed in a like fashion. The input proceeds until a card having a negative code number is encountered which signifies that all data has been read in. After all the data cards have been read, each row of the IA array has two addresses, the first is a location in the OE array, (i.e., the code number), and the second is a location in the B array where data is stored. Input data is extracted by searching the first column of the IA array. and then using the second column to vector into the B array. Thus, the order of the data cards in immaterial. Note: if any rows of the IA array are interchanged the information is not disturbed.

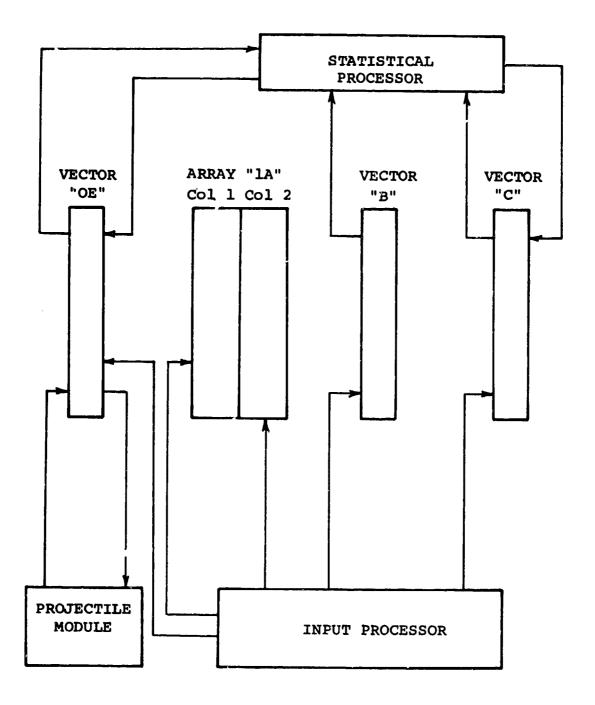


Figure B-3 Internal Data Transfers

If necessary data is missing, zeros will appear in the second column of the IA array. The second column of IA is checked for zeros with appropriate action taken whenever a zero is encountered. At present, a preset value is substituted. However, HITS has the facilities to access a "Time Phased Data Base." This option could be activated if real-time interactive terminals are available.

This description of the Input Processor is valid though over simplified. Several additions and/or modifications are necessary:

- 1) At the time each data card is read and processed, the variable value on the card is stored in both the OE array and B array. This saves a separate pass through the data to initialize the OE array.
- 2) For missing data, a "Time Phased Data Base" would be treated like a second source of data. That is, when the card reader is exhausted and data is found missing, the time phase data base is assumed to be implemented as a subroutine which can provide the missing data. This logic is present in the program, but for the present all missing data is filled in with preset values.
- 3) Dependent variable (TYPE = 7 or 8) code numbers are stored sequentially in the first 10 rcws of the IA array. For a TYPE = 7, nothing is stored in the B array, and the second column of the IA array is not disturbed. For a TYPE = 8, the data is stored as previously described.
- 4) For a constant input value (TYPE = 5), a "-1" is inserted in the second column of the proper row of the IA array to signify that a value was read in. The value is then placed in the OE array.
- 5) A TYPE = 1 variable has a list of values associated with it. The list is stored in the C array. The TYPE, number of values, and the starting address for the list in the C array are stored sequentially in the B array. The appropriate index of the B array is stored in the IA array, in the appropriate row of the second column.

Since no nominal value is defined for this kind of variable, the first comment does not apply.

- 6) TYPE = 4 variables have a two-dimensional list associated with them. They are handled like a TYPE = 1 variable (see comment five). However, after read in, a nominal value, tolerance, variance, etc. are calculated and these values are stored in the B array as though they had been read in.
- 7) Inputs to the projectile trajectory module can be either floating point or fixed point. All input values are read in floating point format. To signify a value has to be stored in the OE array in an integer format, the negative of its code number is stored in the first column of the IA array. The code number is supplied by the Input Processor at initialization and therefore, there is no apparent difference to the user. Also note that integers and floating point numbers are stored in the B and OE arrays with mixed formats. The method is important to understanding the details of the code. Two equivalenced names are used, for instance, say U(5000) and IU(5000,2). The first is double precision floating and the second is single precision integer. When storing an integer value IU (*, 1) is referenced, and when storing a floating number U (*) is referenced.

B.2.3 Statistical Processor Functions

This section describes the control functions performed by the Statistical Processor. There are four modes of operation: Single Trajectory, Range Check, Analytical Statistical, and Monte Carlo.

Single Trajectory

After all data has been read by the Input Processor, the nominal case is executed and the results are stored in the C array. If the input stream contained only TYPE = 5 (constant) variables, the nominal case values are printed and a normal exit results.

Range Check

After all data has been read and all missing values filled in, the rows in the IA array are sorted so that TYPE = 1 (Range Check) variables occupy rows 11, 12 and 13. If there are TYPE = 1 variables, they are processed in a nested DO loop and the values

of the dependent variables for each combination are stored in the C array. After the DO loops have been satisfied, the C array information is printed and a normal exit results.

Analytical Statistical

If no TYPE = 1 variables are input, the IA array rows are sorted such that all TYPE = 2, 3 and 4 variables are situated at the top. After this sort, the nominal case is executed. The nominal case results are stored in the C array.

Following the nominal case, limit cases are run with the independent variables sequentially permuted. The resulting dependent variable values are stored in the C array behind the nominal case results. The derivatives are caiculated sequentially. The resulting derivative values are stored in the C array by overwriting the previous function evaluations. Using the derivatives, the function mean values and variances are calculated and stored in the C array immediately after the derivatives. The derivatives, means and variances are then printed.

These processes can be time consuming and require large amounts of computer storage. For purposes of estimating the storage and time requirements, let ND be the number of dependent variables (TYPE = 7 or 8), and NI be the number of independent variables (TYPE = 2, 3 or 4). As a general rule, storage requirements vary with the product NDNI, whereas the time consumption varies with NI. Table B-1 states time (passes through the projectile trajectory module) and storage requirements. The C array allocates a total of 5,000 locations to data storage of the outputs as well as tabular storage for TYPE = 4 variables. This should be more than adequate for most purposes. Should more storage be required, it is a straightforward process to increase the size of the C array in each subroutine in which it appears.

Table B-1 Time and Storage Requirements

Control	Variable	Function Evaluations	Required Storage Locations (C Array)
IØPRNT ≥ 1 IØPRNT ≥ 2 IØPRNT ≥ 4 IØPRNT ≥ 5	Nominal Case Limit Cases Derivatives Mixed Cerivatives Covariances	1 2n; 0 4n;(n; + 1) 0	N_{D} $2N_{D}N_{I}$ $2N_{D}$ $N_{D}N_{I}(N_{I}-1)/2$ $N_{I}(N_{I}+1)/2$

Monte Carlo

The Monte Carlo mode performes four functions: It reads additional input, verifies the input, conducts Monte Carlo experiments and constructs histograms, and outputs the results. The input step of the Monte Carlo mode is preceded by execution of the Analytical Statistical mode. The Monte Carlo mode acquires additional control parameters from the input which define the sample size, number of cells, calculational option, and allowable number of rejected trial solutions.

The second function, input verification, consists of rearranging some of the values generated by the Analytical Statistical mode to be compatible with the Monte Carlo calculations. To efficiently describe the verification process, the range of all variables is assumed to be known in terms of

$$\bar{x} - T \le x \le \bar{x} + T$$
 (B.2-1)

where \overline{x} is the mean value and T is the tolerance. The relationship of these variables to inputted and computed quantities has been stated elsewhere. These are summarized here along with some additions and/or modifications. In general for TYPE = 2, 3 or 8 variables the user specifies \overline{x} , T, and the variance σ^2 , by input. The Analytical Statistical mode calculates these same quantities for TYPE = 4 and 7 variables. To insure proper sampling and to detect possible user errors the input is verified according to the following rules.

- 1) For TYPE = 2 or 7 variables the tolerance T is taken to be the larger of the input specified value or 3σ and the input value of \overline{x} is accepted.
- 2) For TYPE = 3 or 8 variables the given tolerance value and input value of \overline{x} are accepted and the variance value is ignored.
- 3) For TYPE = 4 variables the midrange value and tolerance are calculated from the extremal values of the input list with the input values ignored. For example, if ten values are entered

$$\bar{x} = \frac{1}{2} (x_{10} + x_1)$$
 (B.2-2)

$$T = \frac{1}{2} (x_{10} - x_1)$$
 (B.2-3)

For TYPE = 4 variables the maximum value of the distribution function is also found and stored in the location reserved for the calculated variance value. Any quantities changed in the verification process are stored and are subsequently printed on the output. The input verification step also includes the initialization of the histogram counters as well as the counting of the number of TYPE = 8 variables to be considered.

The third function in the computational process is the conduct of the Monte Carlo experiment and the construction of histograms. This is the heart of the whole computation. The independent variable values are generated, processed through the projectile trajectory module, and analyzed to increment appropriate histogram cell counters. The process is then repeated over and over until one of the following terminating conditions occurs:

- 1) Sampling difficulties for a TYPE = 4 variable occur.
- 2) The number of trial solutions which are outside of the internally generated histogram ranges exceeds a user defined limit.
- 3) The number of trial solutions which are outside of the user supplied histogram ranges exceeds a user defined limit.
- 4) The specified number of experiments have been performed.

Histograms are constructed for both the dependent and independent variables. Reasonable estimates of the ranges of all variables are available from input or are internally computed and cell boundaries are established. During the execution of the Monte Carlo experiments it is possible for one or more dependent variables to fall outside the range covered by its histogram. The results from such an experiment should be rejected from all histograms. This requires the code to take the special precautions described in the next two paragraphs when incrementing the histogram counters.

To accommodate these problems the following scheme is employed. The basic histograms are stored in five integer arrays. Two of these arrays, IDl and IIl, are used to store the count for each cell belonging to the dependent and independent variables, respectively. For example, if each variable range

contains five cells, the counter for the second cell of the third dependent variable is the twelfth location of IDL. arrays IDl and IIl allow for a maximum of 20 cells with a maximum of 10 dependent variables and 20 independent variables. Two additional integer arrays, IDT(10) and IIT(20), are used for temporary storage of appropriate counter addresses in the IDI and III arrays. As the independent variable values are generated for each trial solution, the appropriate counter addresses are stored in the IIT array. After the dependent variables have been evaluated, their counter addresses are stored in the IDT array. If all of dependent variable values are within the range of their respective histograms, the addresses in the IDT and IIT arrays are used to increment the appropriate counters in the IDl and IIl arrays. If one or more of the dependent variable values is not within range, then this trial solution is discarded and none of t > interval counters are incremented. In this fashion the histograms count only acceptable experiments. A fifth integer array, IRI, is used to count the frequency with which each of the dependent variables causes experiments to be discarded.

The user may desire histogram ranges for the dependent variables which differ from those internally computed. To accommodate this possibility three additional integer arrays, ID2, II2 and IR2, are included. These arrays are replicas of the basic arrays, ID1, II1 and IR1, and are manipulated in exactly the same manner described above with one exception. The exception is that user specifications in the form of TYPE = 8 variables are used instead of the internally generated ranges. Thus, if the user specifies a TYPE = 8 dependent variable, the routine provides two sets of histograms, one set using internal ranges and one set using the TYPE = 8 specifications.

The fourth and final function performed on the Monte Carlo mode consists of printing the Monte Carlo results. The histogram values are calculated and printed. The sample mean and variance are calculated and printed along with the corresponding values from the Analytical Statistical mode. The output is on a variable by variable basis. Occasionally the program hangs up in the output section with an indicated error of a divide fault. This usually occurs because none of the generated solutions were within the histogram ranges. This is usually due to either a gross input error, or an over restricted range for a TYPE = 8 variable.

B.2.4 HITS Subroutines

The HITS computer code consists of a MAIN program and sixtytwo subroutines. This section briefly describes the subroutines and their functional interconnections.

Table B-2 lists and briefly describes each of the subroutines. Further details can be gained from the program listings of Appendix D.

In Figure B-4 is a diagram depicting the subroutine linking arrangement of the HITS code. Referring to Figure B-4, there are four decision blocks labeled Dl through D4, each of which has several branch paths. The paths from the decision blocks are mutually exclusive and whenever the code is exercised only one path is followed. Decision block Dl is used to select the projectile trajectory module. At present, there is only one option (IY = 1); the others are dummy facilities. decision block, D2, determines which of the four Statistical Processor modes are to be exercised: Single Trajectory, Range Check, Analytical Statistical, or 1 Ate Carlo. Decision block D2 is controlled by the TYPE input data. The decision block D3 is under direct control of the user and affects the decision to use a Taylor series approximation of the Projectile Trajectory module for the Monte Carlo experiments. Decision block D4 determines whether separate histograms are to be generated for user specified histogram ranges. This decision is made on the basis of whether or not any TYPE = 8 variables were input.

Figure B-5 diagrams the subroutine linking arrangement for the Projectile Trajectory module. Note the two distinct trajectory calculations based on the real world and fire control projectile characteristics.

B.2.5 Histogram Computer Plots

The HITS computer code is designed to facilitate creation of computer drawn histogram plots. Since computer plot soft-ware is hardware specific, the present code doesn't do the plotting. Rather it gathers the data together into one subroutine (HYSPLT) so that automatic plotting can be easily implemented by users who desire it. This section defines the format of the data.

The two-dimensional array TITLE (I,J) contains the titles for the histograms. The second subscript, J, denotes the variable

Table B-2 HITS Subroutine List

SUBROUTINE	FUNCTION					
MVIN	Print input data and sequence other subroutine calls.					
ARTLU	One-dimensional table look up routine.					
A2	Computes $\int_0^{a^2 dx}$ using Real World parameters.					
A2F	Computes $\int_{a^2 dx}^{x} u \sin y$ Fire Control parameters.					
names	Block data routine to initialize output variable names.					
CHCKIA	Perform check to see if any data is missing.					
CHCKIN	Check the input variables:					
	a) establish number of TYPE = 8 variables					
	b) force tolerance = 3σ for TYPE = 2 and 7 variables					
	c) establish tolerance for TYPE = 4 variables.					
CNVRT	Convert uniform random numbers to Gaussian random numbers with the interval 0 to 1 as 3σ limits.					
Crøss	Computes the Real World projectile's oscillatory motion and crossrange (horizontal and vertical) velocity and position due to oscillatory motion.					
crøssf	Computes the Fire Control projectile's oscillatory motion and crossrange (horizontal and vertical) velocity and position due to oscillatory motion.					
CRVFT	Generate output variable values using 1st or 2nd order Taylor series expansions of projectile trajectory module.					
DØABC	Provide automatic Range Check calculations.					
DØ234	Provide Analytical Statistical mode calculations.					
EXTRA	Output routine for Range Check variable input data.					
FC2987	Fire Control trajectory module interface.					

Table B-2 HITS Subroutine List (Cont'd)

SUBROUTINE	FUNCTION
FEXP	Computes double precision exponents with error checking.
FILLA	Calculate mean values and variances from histograms.
FILLIN	Dummy routine to provide interface with time phased data base for missing information.
GQCØR	Computes fifth and sixth terms in Eq. (B.1-7).
GQUC	Computes third and fourth terms in Eq. (B.1-7).
G1795	Dummy alternate trajectory module interface.
G2440	Dummy alternate trajectory module interface.
G2987	Trajectory module interface.
HSTG1	Increment histogram counters using internally estimated variable range values.
HSTG2	<pre>Increment histogram counters using user defined (TYPE = 8) variable range values.</pre>
HYSPLT	Interface for automatic histogram bar chart plots.
INCARD	Reads data cards and decodes the TYPE numbers
incøn	Computes algebraic constants using Real World initial conditions.
incønf	Computes algebraic constants using Fire Control initial conditions.
INITIL	Selects projectile trajectory module, presets data values and initialize INCARD.
inlhst	Initialize all histogram and error counters to zero.
løader	Collects and stores data for automatic histogram bar chart plotter.

Table B-2 HITS Subroutine List (Cont'd)

SUBROUTINE	FUNCTION
MCRL	Sequence Monte Carlo operations and monitor number of trials and number of rejects.
MØVEUP	Internally sorts input data to move variables to top of storage arrays.
ncøv	Locates covariances of independent variables in the C array.
NMEAN	Locates mean values of dependent variables in the C array.
nvar	Locates variances of dependent variables in the C array.
NVARX	Locates variances of independent variables in B array.
NlD	Locates first order derivatives in C array.
N2D	Locates second order derivatives in C array.
PICKl	Branch routine to select projectile trajectory module.
PRNTMC	Provides printed output of the Monte Carlo results.
QCØR	Computes second term of Eq. (B.1-5) and second term of Eq. (B.1-7).
randøm	Formats random numbers.
RANDU	Random number generator for supplying uniform random numbers on interval 0 to 1.
RW2987	Real World trajectory module interface.
SAMPLE	Generates random sample values for all TYPE = 2, 3 or 4 variables.
SPRNT	Formats and prints contents of OE array.
STODEV	Prints standard deviations with greater precision.
STØREC	Data storage routine for efficient packing of the C array.

Table B-2 HITS Subroutine List (Concl'd)

SUBROUTINE	FUNCTION
TG1795	Dummy alternate trajectory module preset routing.
TG2440	Dummy alternate trajectory module preset routine.
TG2987	Initializes trajectory parameters at preset (default) values.
TRAJT	Computes Real World projectile velocity and range as a function of time, including the influence of oscillatory motion on drag.
TRAJX	Computes Real World projectile velocity and time as a function of range, including the influence cf oscillatory motion on drag.
TRAJXF	Computes Fire Control projectile velocity and time as a function of range, including the influence of oscillatory motion on drag.
TVX	Computes projectile velocity and range as a function of time for a particle (no oscillatory drag) trajectory.
T4NTV	Computes mean value, variance and tolerance for arbitrarily distributed variables.
VXT	Computes projectile velocity and time as a function of range for a particle (no oscillatory drag) trajectory.
WIND	Computes projectile horizontal velocity and position brought about by crosswinds.
жхс	Computes the range at which the projectile's oscillatory motion has converged.
ZATAN2	Computes the arctangent of a function, placing the resulting angle in the proper quadrant. Includes provisions to avoid computational errors for the special case of non-oscillatory motion.
22	Computes appropriate value of h as defined by Eq. (C.3-44)

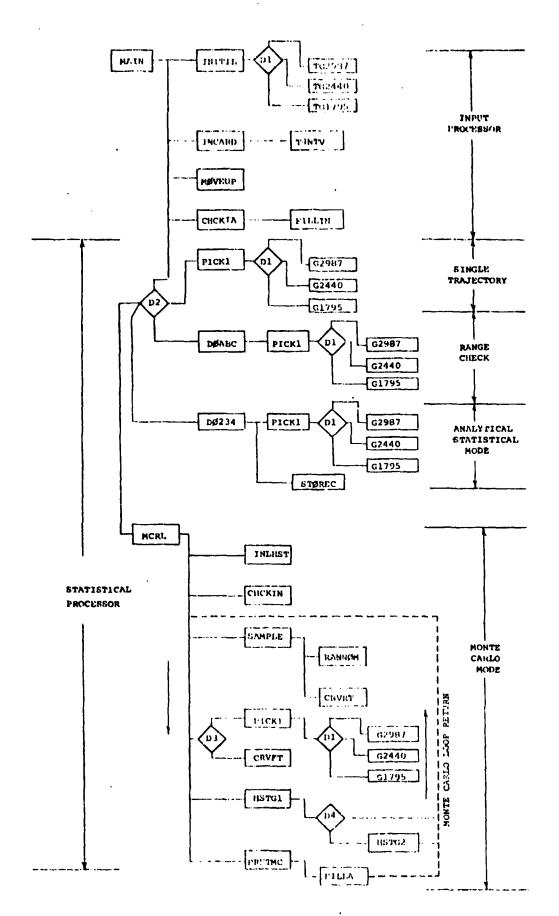


Figure B-4 HITS Subroutine Linking Diagram

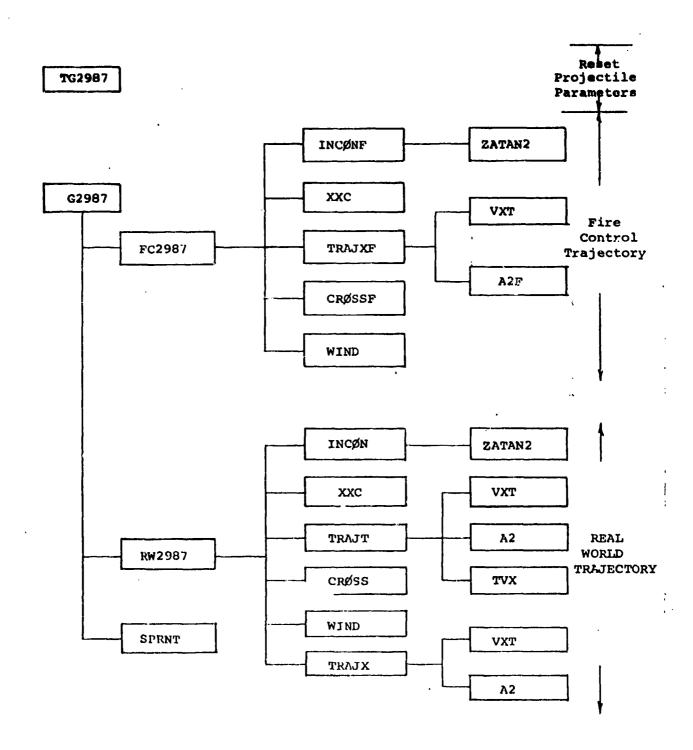


Figure B-5 Projectile Trajectory Module Subroutine Linking Diagram

associated with the histogram. These are, at most, KD + K234 variables, where KD is the number of dependent variables (appearing first) and K234 is the number of independent variable (appearing last). The first subscript defines specific items relating to the variable as defined by Figure B-6. The actual histograms are stored in the three-dimensional array ZDATAD (I,J,K). The index K denotes the KD + K234 variables with the dependent variables appearing first and the independent st. Figure B-7 illustrates the format of a two dimensional slice of the array, ZDATAD(I,J,*). The upper portion applies to the dependent variables and the lower defines the array for independent variables.

	TITLE (I,*)							
ROW 1	INTERNAL NAME	DESCRIPTION	REMARKS					
1	IPASS	Histogram Indicator	Variable Ranges Depardent Independent Internal 1 2 User 3 4					
2	IV	Code Number	X-Axis Label					
3	ITYPE	Variable Type	2, 3, 4, 7 or 8					
-4	NRR	Number of Rejects	Rejects					
5	СМ	Histogram Mean	MEAN					
6	cv	Histogram Variance	VAR 9 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					
7	PM	Estimated Mean						
8	PV	Estimated Variance	(VAR) EURON (VAR)					
9	FCTR	Histogram Cell Size	Interval (NAR) (IPASS =					
10	PT	Tolerance	TOL					
11	NRR	Number of Rejects	+					
12	CM	Histogram Mean	MEAN 3					
13	cv	Histogram Variance	VAR 9 HO					
14	PM	Estimated Mean	(MEAN) pt 11					
15	PV	Estimated Variance	(VAR) se se se se se se se se se se se se se					
16	FCTR	Histogram Range	Interval					
17	PT	Tolerance	TOL					
18	NCELL	Number of Cells						
19	SAVE	Maximum Relative Frequency						
20	ismøød	Indicator for Spline Smoothing Option	l for TYPE = 2, zero					

Figure B-6 Histogram Title Array

	}	ernal nges	ð.	Jser anges
	X-Axis	Y-Axis	X-Axis	Y-Axis
I	1	2	3	4
1 2	x _{bo}	100 N _O /N _T *	x _{bo}	100 N _O /N _T * 100 N ₁ /N _T *
	~1		J.	

(a) Dependent Variables

	Inter Rang		User Ranges	Theoretical
	X-Axis	Y-Axis	Y-Axis	Y-Axis
I	1	2	3	4
1 2				

(b) Independent Variables

Figure B-7 Histogram Storage Array ZDATAD (I,J,*)

APPENDIX C

CLOSED FORM TRAJECTORY EQUATIONS

This appendix derives closed form expressions for the trajectory of a hypervelocity projectile. The equations define the trajectory in time as well as space. The closed form expressions result from realistic simplifying approximations to the full six degree of freedom (6 DOF) equations of motion. assumptions were verified by comparison to exact solutions as entermined by numerical integration of the equations of motion. In all cases, the closed form equations agreed to within engineering tolerances. The equations are of general interest. Avco has employed them in: (1) the aerody mic design of a hypervelocity projectile, (2) the interpretation of ballistic range test Zata, and (3) the evaluation of projectile dispersion. Potential applications include incorporation in operational fire control computers, computation of firing tables, and any other situation requiring rapid, accurate, low-cost trajectory determination. Section C.1 presents background material and an overview of the analytical development. Particle trajectory equations are presented in Section C.2. Sections C.3 and C.4 present crossrange and downrange perturbation equations, respectively, used to correct the basic particle trajectory.

1.1 Introduction

The complete coupled, nonlinear equations of motion of a projectile in free flight cannot be solved in a general closed form. To obtain such solutions, it is necessary to make simplifying approximations. Many such solutions have been developed in the past under various assumptions for application to a wide variety of problems. These include the gross evaluation of range-velocity-time histories, ballistic range data reduction, and the development of jump angle expressions for specific launch disturbances. One of the unique aspects of the trajectory equations presented here is that both downrange as well as crossrange dynamics are taken into account. The key has been to build upon the existing work and to piece together various solutions in such a manner as to accurately describe the downrange and crossrange dynamics of hypervelocity projectiles.

The trajectory model has three parts. The first part describes the basic particle trajectory including the effects of constant velocity winds in both the crossrange and downrange

directions. The second part deals with angle of attack oscillatory motion and subsequent crossrange deflection from the particle trajectory. The final part of the model makes use of the angle of attack history from the oscillatory motion solution to compute range, velocity, and flight time perturbations for correction of the basic particle trajectory. These values account for the increase in drag brought about by angle of attack oscillations. The three parts are then superimposed to describe the complete trajectory history in six degrees of freedom.

The coordinate system used in the trajectory model is shown in Figure C-1. A consistent set of symbols is used throughout this appendix and is presented in Table C-1 along with code numbers which relate the variables to the HITS Code.

C.2 Particle Trajectory

This section presents the basic particle trajectory closed form equations. The development of the equations is discussed in Section C.2.1. Section C.2.2 presents results which verify the equations.

C.2.1 Analytical Development

The particle trajectory solution is fundamentally the same as that developed and reported in an earlier study, with the formulation extended to include the effects of winds in the crossrange and downrange directions. The primary assumptions involved in the solution are the following:

- The drag coefficient varies as 1/V².
- The wind has constant speed and direction.
- The projectile weathercocks into the wind and flies a static zero angle of attack trajectory.
- A uniform density atmosphere.
- The absence of gravity.

The drag coefficient is allowed to vary with velocity according to

$$C_{\rm D} = C_{\rm D_{\infty}} + \frac{\kappa_{\rm D}}{v^2}$$
 (C.2-1)

¹Avco Systems Division, "A Study of the Feasibility of the Two Stage Light Gas Gun as an Air Defense Weapon," AVSD-0197-73-CR, June 1973.

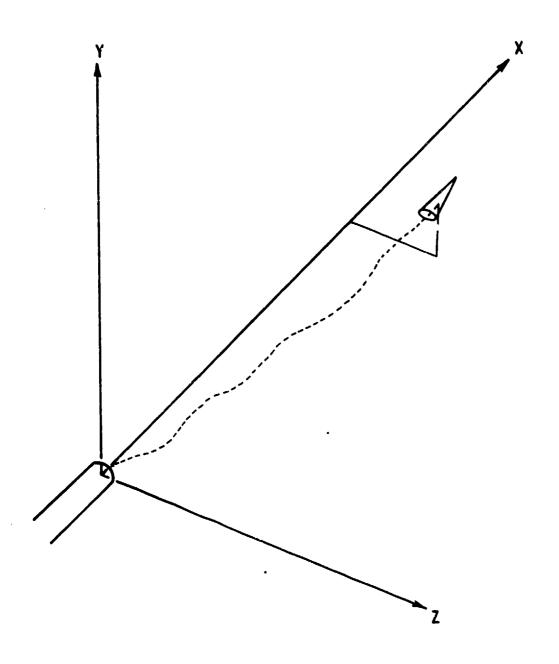


FIGURE C-I TRAJECTORY COORDINATE SYSTEM

TABLE C-1 LIST OF SYMBOLS

1	ITS CODE NUMBERS		SYMBOL	DEFINITION AND COMMENTS
122	22	c.q.s		2
122			λ	reference area, ft ²
		404	В	$1 + \left(\frac{\Psi_Z}{V_o - \Psi_X}\right)^2$
			c _D	drag coefficient
		412	CD ^{OO}	asymptotic limit of C_D as $V \rightarrow \infty$
		419	C _D	mean drag coefficient including oscillatory motion effects
		418	C _{Dano}	mean drag coefficient excluding oscillatory motion effects
			C _{l.a}	motion effects $ \begin{array}{l} \text{mean drag coefficient excluding oscillatory} \\ \text{motion effects} \\ C_{N_\alpha} = \left(C_{D_\infty} + \frac{K_D}{v_o^2} \right) \\ \\ \text{pitching moment coefficient about center of} \\ \text{gravity,} \end{array} $
			C _M	pitching moment coefficient about center of gravity, $\frac{M}{\frac{1}{2} \rho V^2 AD}$
	:	413	C _{Ma}	pitching moment coefficient slope, $\frac{dC_{N}}{da}$, rad ⁻¹
113	13		C _{Mpa}	magnus moment coefficient, $\frac{\partial^2 C_M}{\partial \left(\frac{PD}{2V}\right)\partial a}$, rad-1
		415	⁻ C _M å₁	∂ ² C _M , sec
112	12		c _{Mq}	pitch damping derivative, $\frac{\partial C_{M}}{\partial \left(\frac{\partial D}{2V}\right)}$

Denotes Real World projectile parameter
Denotes Pire Control projectile parameter
Denotes Computed Quantity

TABLE C-1

LIST OF SYMBOLS (Cont'd)

F							
	CODE M		SYMBOL	DEFINITION AND COMMENTS			
		414	CNJ	∂C _M , sec			
			c ^M	normal force coefficient, $\frac{F}{\frac{1}{2}\rho V^2 A}$			
110	10		C _{Ng}	normal force coefficient slope, $\frac{\partial C_N}{\partial a}$, rad-1			
			C*	axial force coefficient, $\frac{F}{\frac{1}{2}PV^2A}$			
			C ^{z®}	axial force coefficient at zero angle of attack			
124	24		D	reference length, ft			
		434	£	PAg , ft ⁻¹			
			g	gravitational acceleration, 32.174 ft/sec ²			
		435	ħ	$\frac{C_{N_{\alpha}} V_{o}}{m} (ICNCL = 0); \frac{C_{L_{\alpha}} V_{o}}{m!} (ICNCL = 1)$			
206	206		ICNCL	Aerodynamic coordinate frame selector			
126	26		ı _x	roll moment of inertia, slug-ft ²			
137	27		ı	pitch moment of inertia, slug-ft ²			
		430	1'	$\frac{l_y}{\frac{1}{2}\rho V^2 AD} , sec^2$			
		473	JA	jump angle, radians			

TABLE C-1
LIST OF SYMBOLS (Cont'd)

HITS	HITS CODE NUMBERS			
R.W.	F.C.	C,Q.	SYMBOL	DEFINITION AND COMMENTS
		471 472	JA _y JA _z	vertical component of jump angle, radians horizontal component of jump angle, radians
130	30	4/2	к _{сх}	constant describing variation of $C_{\mathbf{x}}$ with angle of attack, rad ⁻²
		411	κ _D	constant describing variation of $C_{\mathbf{x}}$ with velocity, \sec^2/ft^2
<u> </u>		416,417	κ ₁ , κ ₂	parameters defined by Eqs. (C.3-14) and (C.3-15)
123	23		L	projectile length, ft
		431	m.	PARVo, sec
128	28		P	projectile spin rate, rad/sec
			Pcr	projectile resonant spin rate, rad/sec
		441,442, 443,444	R ₁ , R ₂ R ₃ , R ₄	parameters defined by Eqs. (C.3-16) through (C.3-19)
		445	R _{trim}	static trim angle amplification factor due to spin
111	11		SM	projectile static margin, $\frac{x_{cp} - x_{cg}}{L}$
		İ	t	flight time, see
		450	ι'	$\frac{x}{V_0}$, sec
		500	t _n	nominal flight time, sec

TABLE C-1
LIST OF SYMPOLS (Cont'd)

	CODE N	TUMBERS C.Q.	SYMBOL	DEFINITION AND COMMENTS
			Δτ	perturbation to flight time arising from oscillatory motion, sec
			v	velocity, ft/sec
			v _x	downrange component of velocity, ft/sec
			v _y	vertical component of velocity, ft/sec
			$v_{\mathbf{z}}$	horilontal component of velocity, ft/sec
			v _{z.,}	projectile horizontal velocity due to crosswind, ft/sec
101	1		v _o	muzzle velocity, ft/sec
			Δ٧	velocity perturbation due to oscillatory motion, ft/sec
125	25		W	projectile weight, lbs
102	2		w _x	downrange component of wind velocity, ft/sec
103	3		Wz	crossrange component of wind velocity, ft/sec
			x	range, ft
			x _c	range at angle of attack convergence, ft
			x _{cg}	projectile center of gravity location from nose, ft
			хср	projectile center of pressure location from nose, ft
			ΔX	downrange error, ft
			Y	vertical displacement, ft

TABLE C-1
LIST OF SYMBOLS (Cont'd)

HITS	CODE N	UMBERS	SYMBOL	DEFINITION AND COMMENTS
R.W	F.C.	c.Q.	SIRBOL	DBFINITION AND COPEDITIO
		426	Ÿ _o	component of initial velocity in the Y direction, ft/sec
			Z	hor_zontal displacement, ft
		427	Ż _o	component of initial velocity in the Z direction, ft/sec
			z _w	projectile horizontal displacement due to cross- wind, ft
		400	a	pitch angle of attack in body fixed coordinate system, radians
114	14		^a ST	static trim pitch angle of attack (zero spin rate), radians
		402	a _{trim}	trim pitch angle of attack when spinning, radians
		476	a _o	initial pitch angle of attack, radians
		403	άο	time rate of change of a_0 , rad/sec
		401	ā	total angle of attack, radians
		409	a _{upper}	upper envelope of \overline{a} , radians
		408	β	yaw angle of attack in body, fixed coordinate system, radians
115	15		β _{S'Γ}	static trim yaw angle of attack (zero spin rate), radians
		405	$\beta_{tr'}$	trim yaw angle of attack when spinning, radians
		406	₿ ₀	initial yaw angle of attack, radians
		407	$\dot{\beta}_{o}$	time rate of change of β_o , rad/sec

TABLE C-1
LIST OF SYMBOLS (Concl'd)

HITS CODE NUMBERS			SYMBOL	DEFINITION AND COMMENTS	
R.W.	F.C.	C.Q.			
116	16		0.	initial pitch orientation, radians	
118	18		ė	initial pitching rate, rad/sec	
		464,465, 466,429	λ ₀ , λ ₁ , λ ₂ , Δλ	components of damping rates, sec-1	
		467,463	ν ₁ , ν ₂	phase angles defined by Eqs. (C.3-24) and (C.3-25), respectively, radians	
104	4		ρ	atmospheric density, slugs/ft ³	
		437,438, 439	φ ₀ , φ ₁ , φ ₂	phase angles defined by Eqs. (C.4-15), (C.3-45), and (C.3-46), respectively, radians	
			∲ST	meridianal orientation of static trim, radians	
			Δφ	meridianal shift of static trim orientation due to spin, radians	
117	17		ب	initial yaw orientation, radians	
119	19		į.	initial yaw rate, rac/sec	
		460,461, 462,428	ω ₀ , ω ₁ , ω ₂ , Δ ω	components of oscillation frequency defined by Eqs. (C.3-7), (C.3-3), (C.3-4), and (C.3-8), respectively; rad/sec	

where $C_{D\infty}$ and K_D are constants evaluated for the specific projectile and velocity regime. Knowledge of the projectile drag coefficient at two velocities within the range of interest allows determination of the two constants $C_{D\infty}$ and K_D . The drag coefficient approximation may also be expressed in terms of the ballistic coefficient, β (i.e., β = W/C_DA), as indicated in Figure C-2 which shows the accuracy of a typical fit.

With the inclusion of constant velocity winds, the previous particle trajectory solution takes the form

$$V_{x} = \left\{ (V_{o} - V_{x})^{2} e^{2f\sqrt{B} C_{D_{\infty}} (V_{x}t - x)} + \frac{K_{D}}{BC_{D_{\infty}}} \left(e^{2f\sqrt{B} C_{D_{\infty}} (V_{x}t - x)} - 1 \right) \right\}^{1/2} + V_{x}$$

$$(C.2-2)$$

$$t = \frac{1}{f\sqrt{C_{D_{\infty}}K_{D}}} \left\{ tan^{-1} \left[\sqrt{\frac{BC_{D_{\infty}}}{K_{D}}} \left(V_{o} - W_{x} \right) \right] - tan^{-1} \left[\sqrt{\frac{BC_{D_{\infty}}}{K_{D}}} \left(V_{x} - W_{x} \right) \right] \right\} \quad \{C.2-3\}$$

$$V_{z_{\mathbf{w}}} = \mathbf{W}_{z} \left[1 - \frac{V_{x} - \mathbf{W}_{x}}{V_{o} - \mathbf{W}_{x}} \right] \tag{C.2-4}$$

$$Z_{w} = \frac{W_{z}}{V_{o} - W_{x}} (V_{o}t - x)$$
 (C.2-5)

It is most important to notice that range is the independent variable in the particle trajectory equations. Subsequently, velocity and time-of-flight corrections are computed and applied as a function of range and not time. Equation (C.2-3) is indeterminate for the case of constant drag coefficient ($C_D = C_{D_{\infty}}$) and $K_D = 0$). Numerical evaluation of this case can be made using any sufficiently small value for K_D , such that $K_D/V^2 << C_{D_{\infty}}$. In the presence of a wind component in the downrange direction, W_X , an iterative procedure must be used to solve the equations, since the product of the unknown flight time, t, and W_X appears in the expression for velocity, i.e., Eq. (C.2-2).

Avco Systems Division, "A Study of the Feasibility of the Two Stage Light Gas Gun as an Air Defense Weapon," AVSD-0197-73-CR, June 1973.

FIGURE C-2 TYPICAL BALLISTIC COEFFICIENT VARIATION WITH MACH NUMBER

C.2.2 Verification

The particle trajectory equations, including the drag coefficient approximation, were verified by comparing them to exact numerical solutions of the 6 DOF equations of motion. Figure C-3 summarizes one comparison. It shows the range-velocity-time histories from the analytic model and the 6 DOF simulation agree.

A separate comparison was made to evaluate the effects of winds on crossrange error. This comparison (as well as all subsequent check cases in this appendix) was made using a smaller projectile whose aerodynamic and mass properties are listed in Table C-2. With a muzzle velocity of 11,000 ft/sec and a constant crossrange wind velocity, W_Z , of 15 ft/sec, the 6 DOF calculations showed an 11.2 ft crossrange drift after 2 seconds of flight. The analytic model agreed to within 2 percent.

C.3 Crossrange Perturbations

This section presents the crossrange perturbation equations that are used to correct the basic particle trajectory. The development of the equations is discussed in Section C.3.1. Section C.3.2 presents results which verify the equations.

C.3.1 Analytical Development

The crossrange perturbation model addresses the oscillatory motion and corresponding crossrange effects. A solution for the angle of attack history was obtained from a NACA report. This model employs the following typical ballistic range assumptions:

- Constant velocity
- Constant spin rate
- Linear aerodynamics
- Small trim angles due to shape or mass asymmetries
- Small angles (cos 0 ≈ 1, tan 0 ≈ sin 0 = 0)
- Uniform density atmosphere
- The absence gravity

¹Nelson, Robert L., "The Motion of Rolling Symmetrical Missiles Referred to a Dody-Axis System," NACA Technical Note 3737, November 1956.

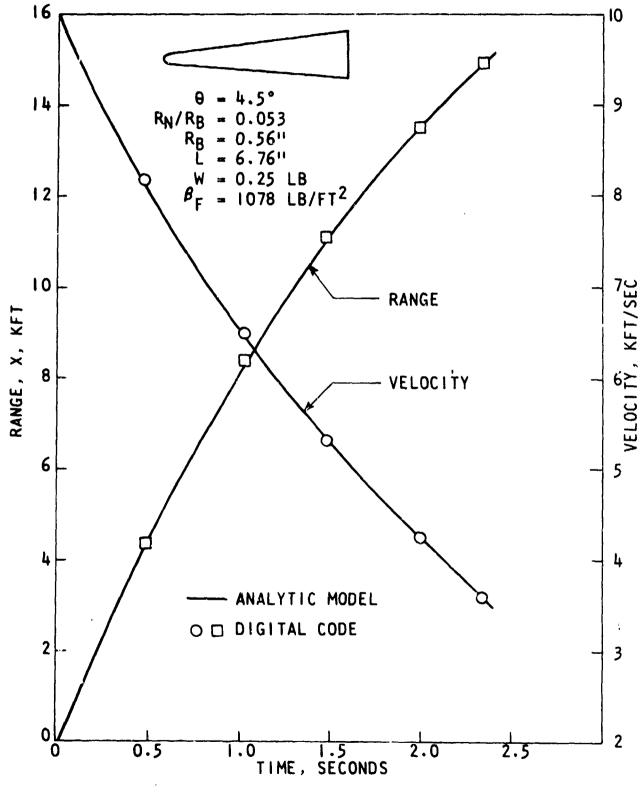


FIGURE C-3 TRAJECTORY COMPARISON

TABLE C-2

TEST CASE PROJECTILE PROPERTIES

CHARACTERISTIC	VALUE
Mass Properties:	
Cone Angle, $\Theta_{\mathbf{C}}$	2.50
Length, L	3.7
Nose Radius, R _N	. 019"
Base Radius, R _B	.375"
Weight, W	.11 lbs.
at of	.538 x 10 ⁻⁶ sluq-ft ²
Pitch Moment of Inertia, $\hat{\mathbf{I}}_{\mathbf{Y}}$.787 x 10 ⁻⁵ slug-ft ²
Aerodynamic Characteristics	
Flight Ballistic Coefficient (M = 15), $\delta_{ m F}$	1000 PSF
Static Margin, SM	6,2% L

At first appearance, the constant velocity assumption may seem objectionable since significant velocity variations occur along the actual trajectory. The constant velocity assumption is required to achieve a closed form solution with a nonzero spin rate. In reality, the method of applying the constant velocity crossrange corrections to the particle trajectory minimizes the errors incurred in calculating the perturbation assuming a constant velocity. Velocity affects crossrange displacement through its influence on the aerodynamic force in the crossrange direction. This force is composed of two components: the drag force and the normal force. For low drag, slender projectiles, the normal force dominates and the drag force can be safely ignored. The normal force is proportional to the angle of attack. Thus, assuming small trim angles of attack, the normal force is only important while the projectile is oscillating in angle of attack. Furthermore, the first few oscillations are the most important because subsequent oscillations tend to average out. Since these occur near the muzzle when velocity is essentially constant, the constant velocity assumption is realistic. The crossrange perturbation is applied to the basic particle trajectory as a function of range. This scales the "const it velocity" crossrange perturbation in accord with the downrange velocity variation of the particle trajectory. Thus, the crossrange perturbation equations simulate the true velocity variation.

The solution given in the NACA report¹ is in terms of the body fixed coordinate system shown in Figure C-4. The form of the solution is

$$u = K_1$$
 $t' \sin(\omega_1 t' + \nu_1) - K_2 e^{\lambda_2 t'} \sin(\omega_2 t' - \nu_2) + a_{trim}$ (C.3-1)

$$B = K_1 e^{\lambda_1 t'} \cos(\omega_1 t' + \nu_1) + K_2 e^{\lambda_2 t'} \cos(\omega_2 t' - \nu_2) + \beta_{trin}$$
 (C.3-2)

where α and β are, respectively, the pitch and yaw body angles of attack as illustrated in Figure C-4. These equations are written in terms of the range expressed as a pseudo flight time, t' = X/V_O . This effects the appropriate scaling between

Nelson, Robert L., "The Motion of Rolling Symmetrical Missiles Referred to a Body-Axis System," NACA Technical Note 3737, November 1956.

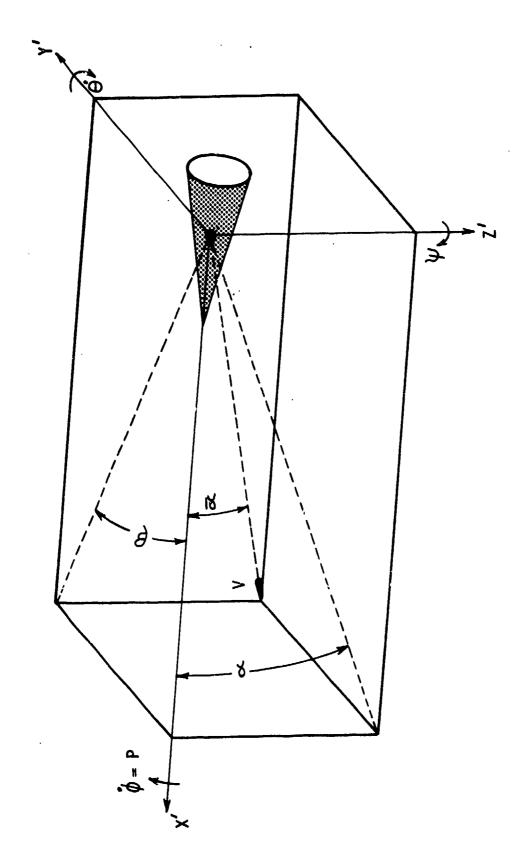


FIGURE C-4 PROJECTILE BODY FIXED COORDINATE SYSTEM

the crossrange perturbation solution assuming constant velocity and the realistic velocity variations contained in the particle trajectory. The frequency and damping constants are defined as follows:

$$\omega_1 = \omega_0 - \Delta \omega \tag{C.3-3}$$

$$\omega_2 = \omega_0 + \Delta \omega \tag{C.3-4}$$

$$\lambda_1 = \lambda_0 + \Delta \lambda \tag{C.3-5}$$

$$\lambda_2 = \lambda_0 - \Delta \lambda$$
 (C.3-6)

where

$$\omega_{o} = \frac{\sqrt{2}}{4} \left\{ -\frac{4C_{M_{\alpha}}}{I'} + \left(P \frac{I_{x}}{I_{y}}\right)^{2} - \left(\frac{C_{N_{\alpha}}}{m'} + \frac{C_{M\dot{\theta}}}{I'}\right)^{2} + \left[\left\{ -\frac{4C_{M_{\alpha}}}{I'} + \left(P \frac{I_{x}}{I_{y}}\right)^{2} - \left(\frac{C_{N_{\alpha}}}{m'} + \frac{C_{M\dot{\theta}}}{I'}\right)^{2} + \left[\left\{ -\frac{4C_{M_{\alpha}}}{I'} + \left(P \frac{I_{x}}{I_{y}}\right)^{2} \right\} \right]^{1/2} \right\}^{1/2} - \left(\frac{C_{N_{\alpha}}}{m'} + \frac{C_{M\dot{\theta}}}{I'}\right)^{2} \right\}^{2} + 4 \left[P \frac{I_{x}}{I_{y}} \left(\frac{C_{N_{\alpha}}}{m'} + \frac{C_{M\dot{\theta}}}{I'}\right) + 2P \frac{C_{M\dot{\phi}_{\alpha}}}{I'} \right]^{2} \right]^{1/2}$$
(C. 3-7)

$$\Delta \omega = P\left(1 - \frac{I_x}{2I_y}\right) \tag{C.3-8}$$

$$\lambda_{o} = \frac{1}{2} \left(\frac{C_{M\dot{\theta}}}{I'} - \frac{C_{N_{\alpha}}}{m'} \right) \tag{C.3-9}$$

$$\Delta \lambda = \frac{P I_x}{4\omega_0 I_y} \left(\frac{C_{N_\alpha}}{m'} + \frac{C_{M_{\dot{\theta}}}}{I'} \right) + \frac{P C_{M_{\dot{\phi}}}}{2\omega_0 I'} \qquad (C.3-10)$$

where

$$C_{M_a} = -C_{N_a} (SM) \frac{L}{D}$$
 (C.3-11)

$$I' = \frac{2I_y}{\rho AD V_0^2} \qquad (C.3-12)$$

$$m' = \frac{2V}{\rho \Lambda_0 V_0} \tag{C.3-13}$$

The terms K_1 and K_2 in Eqs. (C.3-1) and (C.3-2) are constants involving the initial conditions

$$K_1 = \sqrt{R_1^2 + R_2^2}$$
 (C.3-14)

$$\kappa_2 = \sqrt{R_3^2 + R_4^2}$$
 (C.3-15)

where

$$R_{1} = \frac{\omega_{o}[\dot{\alpha}_{o} + \omega_{2}(\beta_{o} - \beta_{\text{trim}}) - \lambda_{2}(\alpha_{o} - \alpha_{\text{trim}})] + \Delta\lambda \left[\dot{\beta}_{o} - \omega_{2}(\alpha_{o} - \alpha_{\text{trim}}) - \lambda_{2}(\beta_{o} - \beta_{\text{trim}})\right]}{2(\omega_{o}^{2} + \Delta\lambda^{2})}$$
(C.3-16)

$$R_{2} = \frac{-\omega_{o}[\dot{\beta}_{o} - \omega_{2}(a_{o} - a_{\text{trim}}) - \lambda_{2}(\beta_{o} - \beta_{\text{trim}})] + \Delta\lambda \left[\dot{a}_{o} + \omega_{2}(\beta_{o} - \beta_{\text{trim}}) - \lambda_{2}(a_{o} - a_{\text{trim}})\right]}{2(\omega_{o}^{2} + \Delta\lambda^{2})}$$
(C.3-17)

$$R_3 = \beta_0 - \beta_{\text{trim}} - R_1$$
 (C.3-18)

$$R_4 = a_0 - a_{trim} - R_2$$
 (C.3-19)

The initial conditions α_0 , β_0 , $\dot{\alpha}_0$, and $\dot{\beta}_0$ in Eqs. (C.3-16) and (C.3-17) are related to the projectile inertial orientations and rates by

$$a_o = \theta_o - \frac{\dot{Y}_o}{V_o} \qquad (C.3-20)$$

$$\beta_{\rm o} = \frac{\dot{z}_{\rm o}}{v_{\rm o}} - \psi_{\rm o}$$
 (C.3-21)

$$\dot{a}_{o} = \dot{\theta}_{o} - \frac{\rho \Lambda_{B}}{2\pi} C_{N_{\alpha}} V_{o} a_{o} - P \beta_{o} \qquad (C.3-22)$$

$$\dot{\beta}_{0} = -\dot{\psi}_{0} - \frac{\rho \Lambda_{g}}{2w} C_{N_{g}} V_{0} \beta_{0} + P \alpha_{0}$$
 (C.3-23)

The phase angles ν_1 and ν_2 in Eqs. (C.3-1) and (C.3-2) are computed according to

$$v_1 = \sin^{-1}\left(\frac{R_2}{K_1}\right) = \cos^{-1}\left(\frac{R_1}{K_1}\right)$$
 (C.3-24)

$$\nu_2 = \sin^{-1}\left(\frac{R_4}{K_2}\right) = \cos^{-1}\left(\frac{R_3}{K_2}\right)$$
 (C.3-25)

Both the sine and cosine definitions are given here to establish the proper quadrants in which the phase angles ν_1 and ν_2 lie.

The terms a_{trim} and β_{trim} in Eqs. (C.3-1), (C.3-2), (C.3-16), and (C.3-17) are body fixed trim values for a spinning body (i.e., the "rolling trim") and are related to the body fixed static trim values, a_{ST} and β_{ST} , by

$$\alpha_{\text{trim}} = R_{\text{trim}} \sqrt{\alpha_{\text{ST}}^2 + \beta_{\text{ST}}^2} \cos(\phi_{\text{ST}} + \Delta \phi) \qquad (C.3-26)$$

$$\beta_{\text{trim}} = R_{\text{trim}} \sqrt{a_{\text{ST}}^2 + \beta_{\text{ST}}^2} \sin(\phi_{\text{ST}} + \Delta\phi) \qquad (C.3-27)$$

where

$$\phi_{ST} = \sin^{-1} \frac{\beta_{ST}}{\sqrt{a_{ST}^2 + \beta_{ST}^2}} = \cos^{-1} \frac{a_{ST}}{\sqrt{a_{ST}^2 + \beta_{ST}^2}}$$
 (C.3-28)

From the work presented in an AIAA journal, 1 R_{trim} and $^\Delta\phi$ are given by

$$R_{\text{trim}} = \left[\left(1 - \left\{ \frac{P}{P_{CR}} \right\}^2 \right)^2 + \left(2\mu \frac{P}{P_{CR}} \right)^2 \right]^{-1/2}$$
 (C. 3-29)

$$\Delta \phi = \begin{cases} \tan^{-1} \left[\frac{2\mu \left(\frac{P}{P_{CR}} \right)}{\left[1 - \left(\frac{P}{P_{CR}} \right)^2 \right]} \right] & \text{for } \left[1 - \left(\frac{P}{P_{CR}} \right)^2 \right] > 0 \end{cases}$$

$$\pi + \tan^{-1} \left[\frac{2\mu \left(\frac{P}{P_{CR}} \right)}{1 - \left(\frac{P}{P_{CR}} \right)^2} \right] & \text{for } \left[1 - \left(\frac{P}{P_{CR}} \right)^2 \right] < 0$$

$$(C. 3-30)$$

(C.3-30)

where

$$P_{CR} = \left[\frac{-C_{M_a} \rho V_o^2 AD}{3(I_y - I_x)} \right]^{1/2}$$
 (C.3-31)

$$\mu = \frac{\frac{C_{N_{\alpha}} \rho \Lambda_{g}}{4w} - \frac{C_{M_{q}} D^{2} \rho \Lambda}{8(I_{y} - I_{x})}}{\left[\frac{-C_{M_{q}} \rho \Lambda D}{2(I_{y} - I_{x})}\right]^{1/2}}$$
(C.3-32)

¹ Pettus, Joseph J., "Persistent Reentry Vehicle Roll Resonance," American Institute of Aeronautics and Astronautics Paper No. 66-49, January 1966.

The term $R_{\rm trim}$ represents the amplification factor for a spin rate, P, close to the critical (or resonant) frequency, $P_{\rm CR}$. The term $\Delta \phi$ represents the meridianal shift of the plane of the rolling trim depending on the value of the spin rate with respect to $P_{\rm CR}$. At resonance conditions (P = $P_{\rm CR}$), the amplification is maximum and the rolling trim plane is shifted by 90° with respect to the plane of the static trim.

With the angle of attack history established, the lift force is known. The crossrange displacement is found by integration of the equations of motion normal to the flight path. The remainder of this section is devoted to this integration.

Because of the spinning motion of the projectile, the body fixed coordinate system in which α and β are described, see Figure C-4, rotates with respect to the inertial frame in which the trajectory is described, see Figure C-1. At exit from the muzzle (t = 0) the two coordinate systems are aligned. At this instant, positive α is nose up and creates a lift force in the vertical direction which is the positive y direction in the trajectory frame. Owing to the nature of the body fixed coordinate system, positive β at t = 0 is nose left and produces a horizontal yaw force in the negative z direction. With positive spin being "right wing down," the body fixed lift and yaw forces rotate with respect to the trajectory coordinate frame as illustrated in Figure C-5. The force components in the inertial trajectory coordinate system are written as follows. \frac{1}{2}

$$L_a = \frac{C_{N_a} \rho \Lambda V_o^2}{2} a \qquad (C.3-33)$$

$$L_{\beta} = \frac{C_{N_{\alpha}} \rho \Lambda V_{o}^{2}}{2} \beta \qquad (C.3-34)$$

$$\phi = Pt'$$
 (C.3-35)

$$F_y = L_a \cos \phi + L_\beta \sin \phi \qquad (C.3-36)$$

$$F_z = L_a \sin \phi - L_{\beta} \cos \phi \qquad (C.3-37)$$

¹ In most applications, it is more appropriate to use C_{L_a} instead of C_{N_a} in the ensuing development. This affects only the definition of h, as noted in Eq. (C.3-44).

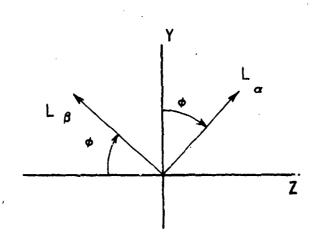


FIGURE C-5 LIFT FORCE COMPONENTS IN THE TRAJECTORY FRAME

Thus the equations of motion are

$$\frac{w}{8} \frac{d^2 Y}{dt'^2} = \frac{C_{N_{\alpha}} \rho \Lambda V_0^2}{2} [\alpha \cos P t' + \beta \sin P t'] \qquad (C.3-38)$$

$$\frac{w}{8} \frac{d^2 Z}{dt'^2} = \frac{C_{N_a} \rho \Lambda V_o^2}{2} [a \sin Pt' - \beta \cos Pt'] \qquad (C.3-39)$$

where α and β are given by Eqs. (C.3-1) and (C.3-2). The notation t' is maintained in Eqs. (C.3-38) and (C.3-39) since it is not the true flight time.

Integrating Eqs. (C.3-38) and (C.3-39) gives the solutions for crossrange velocity and displacement brought about by oscillatory motion

$$V_{y} = h \frac{v}{V_{o}} \left\{ \frac{K_{1}}{\sqrt{\lambda_{1}^{2} + (\omega_{1} + P)^{2}}} \left[e^{\lambda_{1} t'} \sin \{(\omega_{1} + P)t' + \nu_{1} + \phi_{1}\} - \sin (\nu_{1} + \phi_{1}) \right] \right\}$$

$$-\frac{K_2}{\sqrt{\lambda_2^2 + (\omega_2 - P)^2}} \left[e^{\lambda_2 t'} \sin \{(\omega_2 - P)t' - \nu_2 + \phi_2\} - \sin (\phi_2 - \nu_2) \right]$$

$$+\frac{\alpha_{\text{trim}}}{P}\sin Pt' - \frac{\beta_{\text{trim}}}{P}\left(\cos Pt' - 1\right) + \frac{1}{h}\frac{dy}{dt}\right)_{0}$$
(C.3-40)

$$\begin{split} V_z &= h \, \frac{v}{V_o} \Biggl\{ \frac{-\kappa_1}{\sqrt{\lambda_1^2 + (\omega_1 + P)^2}} \Biggl[e^{\lambda_1 t'} \cos \{(\omega_1 + P)t' + \nu_1 + \phi_1\} - \cos (\nu_1 + \phi_1) \Biggr] \\ &- \frac{\kappa_2}{\sqrt{\lambda_2^2 + (\omega_2 - P)^2}} \Biggl[e^{\lambda_2 t'} \cos \{(\omega_2 - P) \ t' - \nu_2 + \phi_2\} - \cos (\phi_2 - \nu_2) \Biggr] \\ &- \frac{\beta_{trim}}{P} \sin P \, t' - \frac{\alpha_{trim}}{P} \left(\cos P \, t' - 1 \right) + \frac{1}{h} \, \frac{dz}{dt} \Biggr)_o \Biggr\} \\ &- \frac{\kappa_1}{\lambda_1^2 + (\omega_1 + P)^2} e^{\lambda_1 t'} \sin \left[(\omega_1 + P) \ t' + \nu_1 + 2\phi_1 \right] \\ &- \frac{\kappa_2}{\lambda_2^2 + (\omega_2 - P)^2} e^{\lambda_2 t'} \sin \left[(\omega_2 - P) t' - \nu_2 + 2\phi_2 \right] \\ &- \Biggl[\frac{\kappa_1 \sin (\nu_1 + \phi_1)}{\sqrt{\lambda_1^2 + (\omega_1 + P)^2}} - \frac{\kappa_2 \sin (\phi_2 - \nu_2)}{\sqrt{\lambda_2^2 + (\omega_2 - P)^2}} - \frac{1}{h} \, \frac{dy}{dt} \Biggr)_o \Biggr] \, t' \\ &- \frac{\kappa_1 \sin (\nu_1 + 2\phi_1)}{\lambda_1^2 + (\omega_1 + P)^2} + \frac{\kappa_2 \sin (2\phi_2 - \nu_2)}{\lambda_2^2 + (\omega_2 - P)^2} \end{split}$$

(C.3-42)

+ $\alpha_{\text{trim}} \left[\frac{1 - \cos P t'}{p^2} \right] + \beta_{\text{trim}} \left[\frac{P t' - \sin P t'}{p^2} \right]$

$$Z = h \begin{cases} \frac{-K_1}{\lambda_1^2 + (\omega_1 + P)^2} e^{\lambda_1 t'} \cos [(\omega_1 + P)t' + \nu_1 + 2\phi_1] \end{cases}$$

$$-\frac{K_2}{\lambda_2^2 + (\omega_2 - P)^2} e^{\lambda_2 t'} \cos [(\omega_2 - P)t' - \nu_2 + 2\phi_2]$$

$$+ \left[\frac{K_1 \cos (\nu_1 + \phi_1)}{\sqrt{\lambda_1^2 + (\omega_1 + P)^2}} + \frac{K_2 \cos (\phi_2 - \nu_2)}{\sqrt{\lambda_2^2 + (\omega_2 - P)^2}} + \frac{1}{h} \frac{dz}{dt} \right)_0 \right] t'$$

$$+ \frac{K_1 \cos (\nu_1 + 2\phi_1)}{\lambda_1^2 + (\omega_1 + P)^2} + \frac{K_2 \cos (2\phi_2 - \nu_2)}{\lambda_2^2 + (\omega_2 - P)^2}$$

$$-\beta_{\text{trim}} \left[\frac{1 - \cos P t'}{p^2} \right] + \alpha_{\text{trim}} \left[\frac{P t' - \sin P t'}{p^2} \right]$$
(C. 3-43)

where 1

$$h = \begin{cases} \frac{C_{N_a} \rho A_g V_o^2}{2 W} & \text{ICNCL} = 0 \\ \frac{C_{L_a} \rho A_g V_o^2}{2 W} & \text{ICNCL} = 1 \end{cases}$$

$$\phi_1 = \sin^{-1} \frac{-(\omega_1 + P)}{\sqrt{\lambda_1^2 + (\omega_1 + P)^2}} = \cos^{-1} \frac{\lambda_1}{\sqrt{\lambda_1^2 + (\omega_1 + P)^2}}$$
 (C.3-45)

$$\phi_2 = \sin^{-1} \frac{-(\omega_2 - P)}{\sqrt{\lambda_2^2 + (\omega_2 - P)^2}} = \cos^{-1} \frac{\lambda_2}{\sqrt{\lambda_2^2 + (\omega_2 - P)^2}}$$
 (C.3-46)

I. All numerical verification results presented in this appendix use C_{N_α} . This is a worst case assumption for the reference projectile.

again take note of the respective quadrants for ϕ_1 and ϕ_2 .

The "jump angle" is defined as the root sum of the squares of the coefficients of the linear term in Eqs. (C.3-42) and (C.3-43) divided by the velocity. It is

$$JA = \sqrt{JA_y^2 + JA_z^2}$$
 (C.3-47)

where

$$J A_{y} = \frac{h}{V_{o}} \left[\frac{K_{2} \sin (\phi_{2} - \nu_{2})}{\sqrt{\lambda_{2}^{2} + (\omega_{2} - P)^{2}}} - \frac{K_{1} \sin (\nu_{1} + \phi_{1})}{\sqrt{\lambda_{1}^{2} + (\omega_{1} + P)^{2}}} \right]$$
 (C.3-48)

$$J A_{z} = \frac{h}{V_{o}} \left[\frac{K_{1} \cos (\nu_{1} + \phi_{1})}{\sqrt{\lambda_{1}^{2} + (\omega_{1} + P)^{2}}} + \frac{K_{2} \cos (\phi_{2} - \nu_{2})}{\sqrt{\lambda_{2}^{2} + (\omega_{2} - P)^{2}}} \right]$$
 (C.3-49)

C.3.2 Verification

Verification of the crossrange perturbation equations was established by comparison to four 6 DOF simulations. The results are summarized in Table C-3. In all cases, the analytic solution agrees to within 6%. An additional comparison is shown in Figure C-6, in which crossrange error due to trim angle of attack is shown as a function of spin rate. The analytic model is seen to be in excellent agreement with the 6 DOF calculations.

C.4 Downrange Perturbations

This section presents the downrange perturbation equations that are used to correct the basic particle trajectory. The development of the equations is discussed in Section C.4.1. Section C.4.2 discusses results which verify the equations.

C.4.1 Analytical Development

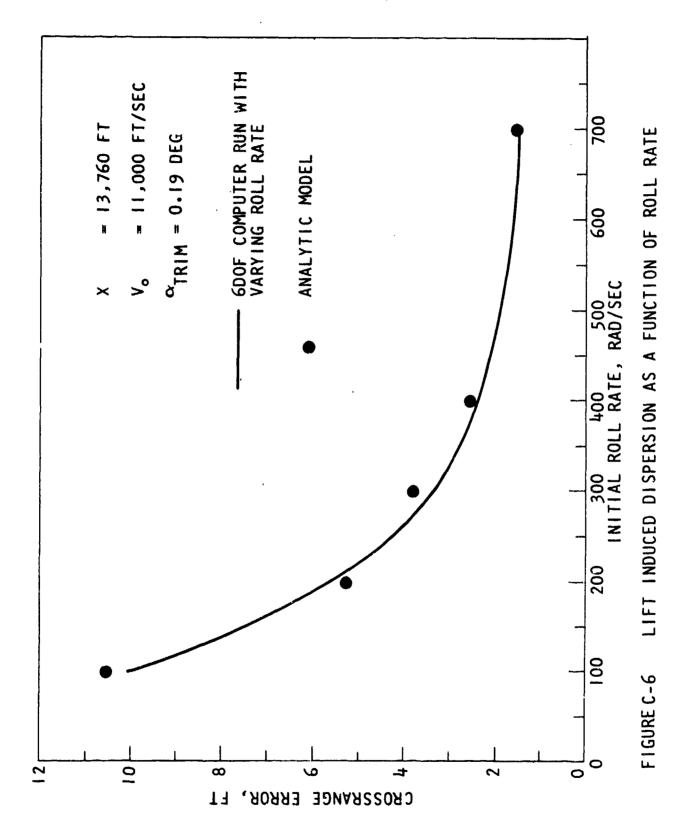
The downrange perturbation equations model the downrange effects of angle of attack oscillations. In addition to the assumptions stated in Section C.3.1, the following assumptions are required to achieve an accurate closed form solution:

TABLE C-3

TANZCTORY POPEL VERITERATION

Vo = 11660 ft/sec Flight Time = 0.2 Sec

370E 770E 370E	0.0	. 20	1.32	1.39
V (FT/SEC)	9537.0 9937.0	9903.5	9931.8	9931.8 9928.5
2 (FT)	0.0	ti	60	2.59
Y (PT)	0.0	.37	2.75	-1.29
X (FT)	2091.4	2084.4	2090.1	2089.7 2089.8
	1300M 9	6 DOF MODEL	POOF POOF	NODEL
P (RAD/SEC)	0	004	00+	200
4	0	0	0	0
ų	0	0	0	0.2
(RAD/SEC)	0	0	0	02
(NAD/SEC)	0	0	100	-80
0	0	0	0	М
°	0	100	0	7
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- Trim angles of attack cause negligible drag.
- Downrange effects can be captured by mean drag coefficients.
- Pitch oscillations are lightly damped.

In addition to the crossrange perturbation, oscillatory motion has a downrange effect. Angle of attack oscillations cause the projectale to experience a net increase in drag. The exact mechanism is illustrated in Figure C-7. As shown in Figure C-7(a), drag is defined as the force acting in line with the velocity vector. There are two contributions when the body is at angle of attack, a component of the normal force, C_N , acts in the drag direction, increasing the drag force. The second component is the axial force coefficient, C_X , which in general is a function of angle of attack, as illustrated in Figure C-7(b). The drag coefficient is

$$C_{D} = C_{x} \cos \alpha + C_{N} \sin \alpha \qquad (C.4-1)$$

which, for small angles, becomes

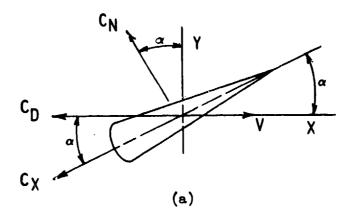
$$C_{D} \cong C_{x} + C_{N} \alpha \qquad (C.4-2)$$

Modeling the axial force as parabolic in angle of attack, $C_{\mathbf{x}} = C_{\mathbf{x}_0} + K_{C_{\mathbf{x}}}a^2$, and the normal force as linear in angle of attack (i.e., $C_{\mathbf{N}} = C_{\mathbf{N}_a}a$) the drag coefficient becomes

$$C_D = C_{\mathbf{x}_0} + (C_{\mathbf{N}_q} + K_{C_{\mathbf{x}}})a^2$$
 (C.4-3)

The term C_{X_O} is the value of the drag coefficient at zero angle of attack. It is given by the drag model of Section C.2.1, Eq. (C.2-1). For the general case in which oscillations occur in both the pitch and yaw planes, the angle of attack in these expressions becomes the total angle of attack (i.e., the angle between the body axis and the velocity vector), denoted hereafter as \overline{c} . For small angles

$$\bar{a}^2 = a^2 + \beta^2 \tag{C.4-4}$$



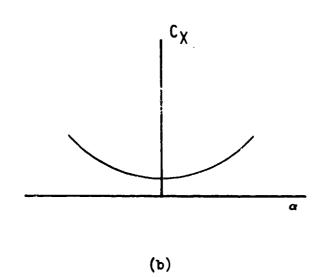


FIGURE C - 7 DOWNRANGE FORCES DUE TO ANGLE OF ATTACK

where α and β are, respectively, the pitch and yaw angles of attack in the body fixed coordinate system. Upon substitution of Eqs. (C.3-1) and (C.3-2) into Eq. (C.4-4), the total attack (with no trim) becomes

$$\bar{a}^2 = K_1^2 e^{\frac{2\lambda_1 x}{V_0}} + K_2^2 e^{\frac{2\lambda_2 x}{V_0}} + 2 K_1 K_2 e^{\frac{2\lambda_0 x}{V_0}} \cos \left(\frac{2\omega_0 x}{V_0} + \nu_1 - \nu_2\right) \quad (C.4-5)$$

where t' has been replaced by X/V_0 . The trim angle of attack is neglected so $\overline{\alpha}^2$ may be expressed in a concise, workable form. This is a reasonable approximation since in reality the trim angles are small and do not have an appreciable effect on the drag.

Substitution of Eq. (C.4-5) into Eq. (C.4-3), yields the drag coefficient

$$C_D = C_{D_{\infty}} + \frac{K_D}{v^2} + (C_{N_{\alpha}} + K_{C_{x}}) \left[\frac{2\lambda_1 x}{v_o} + K_2^2 e^{\frac{2\lambda_2 x}{v_o}} \right]$$

$$+ 2K_1K_2e^{\frac{2\lambda_0x}{V_0}}\cos\left(\frac{2\omega_0x}{V_0} + \nu_1 - \nu_2\right)$$
 (C.4-6)

The downrange equation of motion is

$$\frac{w}{g} \frac{d^2x}{dt^2} = -\frac{\rho A V^2}{2} \left\{ C_{D_{\infty}} + \frac{K_D}{V^2} + (C_{N_{\Omega}} + K_{C_{\pi}}) \left[\frac{2\lambda_1 x}{V_0} + K_2^2 e^{\frac{2\lambda_2 x}{V_0}} \right] \right\}$$

$$+ 2K_1 K_2 e^{\frac{2\lambda_0 \pi}{V_0}} \cos \left(\frac{2\omega_0 \pi}{V_0} + \nu_1 - \nu_2\right)$$
 (C.4-7)

which cannot be solved in closed form. As a result, perturbations are calculated for use as corrections. The perturbations are based on mean values of the drag coefficient with and without oscillations, where the mean drag coefficient is defined as

$$C_{D}^{-} = \frac{\int_{0}^{x} C_{D} dx}{\int_{0}^{x} dx}$$
 (C.4-8)

For the case without oscillations (zero angle of attack)

$$\overline{C_{D_{\alpha}=0}} = \frac{\int_{0}^{x} \left(C_{D_{\infty}} + \frac{K_{D}}{v^{2}}\right) dx}{\int_{0}^{x} dx}$$
(C.4-9)

The equation of motion becomes

$$\frac{\mathbf{w}}{\mathbf{g}} \frac{\mathrm{d}V}{\mathrm{d}t} = \frac{\mathbf{w}}{\mathbf{g}} V \frac{\mathrm{d}V}{\mathrm{d}\mathbf{x}} = -\frac{\rho \Lambda}{2} \left(C_{D_{on}} + \frac{K_{D}}{V^{2}} \right) V^{2} \qquad (C.4-10)$$

or equivalently

$$\left(C_{D_{\infty}} + \frac{K_D}{V^2}\right) dx = -\frac{2w}{\rho Ag} \frac{dV}{V} \qquad (C.4-11)$$

Substituting Eq. (C.4-11) into the Eq. (C.4-9) and integrating yields

$$\overline{C_{D_{\alpha}=0}} = \frac{1}{x} \frac{2w}{\rho Ag} \ell_n \frac{V_o}{V} \qquad (C.4-12)$$

For the case with oscillatory motion, the mean drag coefficient is

$$\overline{C_{D_a}} = \overline{C_{D_{a=0}}} + \frac{C_{N_a} + K_{C_x}}{x} \int_0^x \bar{a}^2 dx$$
 (C.4-13)

Upon substituting the expression for \overline{a}^2 , Eq. (C.4-7), and integrating

$$\overline{C_{D_{\alpha}}} = \overline{C_{D_{\alpha=0}}} + \frac{C_{N_{\alpha}} + K_{C_{x}}}{x} \begin{cases}
\frac{\kappa_{1}^{2} V_{o}}{2\lambda_{1}} \left[e^{\frac{2\lambda_{1} x}{V_{o}}} - 1 \right] + \frac{\kappa_{2}^{2} V_{o}}{2\lambda_{2}} \left[e^{\frac{2\lambda_{2} x}{V_{o}}} - 1 \right] \\
+ \frac{V_{o} K_{1} K_{2}}{\sqrt{\lambda_{o}^{2} + \omega_{o}^{2}}} \left[e^{\frac{2\lambda_{o} x}{V_{o}}} \cos \left(\frac{2\omega_{o} x}{V_{o}} + \nu_{1} - \nu_{2} + \phi_{o} \right) - \cos (\nu_{1} - \nu_{2} + \phi_{o}) \right] \end{cases}$$
(C.4-14)

where

$$\phi_{0} = \sin^{-1} \frac{-\omega_{0}}{\sqrt{\lambda_{0}^{2} + \omega_{0}^{2}}} = \cos^{-1} \frac{\lambda_{0}}{\sqrt{\lambda_{0}^{2} + \omega_{0}^{2}}}$$
 (C.4-15)

again taking note of the quadrant for ϕ_0 .

The mean drag coefficients defined by Eqs. (C.4-12) and (C.4-14) are then used in constant drag coefficient equations for the motion:

$$V = V_0 e^{-\frac{\rho Ag}{2\pi} C_D x}$$
 (C.4-16)

$$t = \frac{2w}{\rho A_B} \frac{1}{V_0} \frac{1}{C_D} \left(e^{\frac{\rho A_B}{2w} C_D x} - 1 \right)$$
 (C.4-17)

The two results are subtracted to compute the perturbation quantities ΔV and Δt :

$$\Delta V = V_a - V_{a=0} = V_o \left[e^{-\frac{\rho Ag}{2w} \frac{\overline{C}_{D_a}}{\overline{C}_{D_a}} x} - e^{-\frac{\rho Ag}{2w} \frac{\overline{C}_{D_a}}{\overline{C}_{D_a}} x} \right]$$
 (C.4-18)

$$\Delta t = t_{\alpha} - t_{\alpha = 0} = \frac{2w}{\rho Ag} \frac{1}{V_{o}} \left[\frac{-\frac{\rho Ag}{2w} \overline{C_{D_{\alpha}}} x}{\frac{-1}{C_{D_{\alpha}}} - \frac{e}{C_{D_{\alpha} = 0}} x} - \frac{-\frac{\rho Ag}{2w} \overline{C_{D_{\alpha} = 0}} x}{\overline{C_{D_{\alpha} = 0}}} \right] (C.4-19)$$

For values of range, X, prior to angle of attack convergence, these perturbations are applied directly to the velocity and flight time computed from the particle trajectory solution given in Section C.2, Eqs. (C.2-2) and (C.2-3). At values of range beyond the point of convergence, the particle trajectory solution from Eqs. (C.2-2) and (C.2-3) is restarted at the range of convergence, X_C . The initial conditions corresponding to the velocity and time at the convergence range, X_C , are the values for the particle trajectory equations (without angle of attack oscillations) perturbed by ΔV and Δt .

The range at convergence, X_C , is found by determining the point at which the angle of attack oscillations decay to a point where the drag is no longer appreciably affected by angle of attack. From Eq. (C.4-5), the upper envelope of the oscillations is given approximately by

$$\frac{\lambda_0 x}{\bar{\alpha}_{\text{UPPER}}} = \frac{\lambda_0 x}{v_0} \left[\frac{\Delta \lambda}{v_0} x - \frac{\Delta \lambda}{v_0} x \right] \qquad (C.4-20)$$

The damping is assumed to be small compared to the natural frequency, so that many oscillations are required to reach half amplitude. For the purposes of numerical calculations, experience has shown pitch oscillations beyond the point where $\bar{a}_{\rm UPPER} = 0.5^{\rm O}$ have little effect on the trajectory. Thus, the range at convergence is defined as the point at which this occurs. (This is a computer code input parameter and can be easily changed to any other value.)

The downrange error, Δ X, at nominal time, t_n , is computed by iterating the solution in range until the computed flight time matches t_n . If desired, the iteration can be avoided by an additional approximation. The downrange error is closely approximated by

$$\Delta x \cong (t_0 - t) V \tag{C.4-21}$$

C.4.2 Verification

Verification of the downrange perturbation equations was established by comparison to four numerical solutions of the

full equations of motion given in Table C-3. The downrange position agrees to within 0.05%. The downrange perturbation, ΔX (the difference between the downrange position with oscillatory motion and the downrange position without oscillatory motion at the same flight time) agrees to approximately 10%.

APPENDIX D

HITS PROGRAM LISTING

This appendix presents the HITS program listing. The code was designed to facilitate conversion to real-time operation from remote key board terminals. The program is written in FORTRAN IV and requires less than 175 K bytes of computer memory on an IBM 360.

The code generates seven (7) warning level (i.e., Level 4) diagnostics when compiled on an IBM-360/75: four (4) in Subroutine DOABC and three (3) in Subroutine DO234. These are to be expected and ignored.

¹ HITS is maintained in the Avco engineering computer code library as Production Code 5127.

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                                                                                                                                                                                                                                                                                                                                                                                                                                                                 3-DIM. MATRIX OR NOM-TOL-VAR
IR.(K234.NE.0)) CALL EXTRA
                                                                                                                                                                                                                                                                                                                    DEPENDENT VARIABLES
                                                                               9
                                                                                                                                                                                                                                                                                                                                                                                                                                                  DATA.
                                         NOMINAL VALUE.
PROPER ARRAYS.
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                                                                                 TYPES
                        IOPRNT
     60 TO
                                                                                                                                                                                                                                                                                                                                                                                                     5
                                                                                                                                        FORMAT(1X)

IF(K234.EQ.0) GO TO 505

WRITE(10U1.501)
FORMAT(1H1.39X.**** STOK
00 500 IK = 1.K234

IOES = IA(IK.1)
WRITE(10U1.520)
CALL FILLIN(IDES.IOUT)
                                                                                                                                                                                                                                                                                                                                          IGES = 10(1K.1)
WRITE(10UT.520)
CALL FILLIN(10ES.10UT)
WRITE(10UT.509)
WRITE(10UT.509)
                                                                                                                                                                                                                                                                                                                                                                                                                              S10 CONTINUE
C CHECK COLUMN 2 OF IA FOR M
O DENT
                                                                                                                                                                                                                                                                                                                                                                                                     9
                                                                                80
                                                                                                                                                                                                                                                   FORMAT(1H1.39X.**** R. DO 508 [K = 1.4K1] | LOES = 1A(1K.1) | WRITE(1OUT.520) | CALL FILLIN(10ES.10UT
                                                                                                                                                                                                                                                                                                    CONTINUE
WRITE(IGUT.502)
FORMAT(IH1.47X.****
DO 503 IK = 1.KD
                         1F ( MCALC .EQ. 3 )
9 CONTINUE
READ THE OE NAME, TYPE.
LENGTH AND PLACE INTO
                                                                                                                        VARIABL
                                                                                                                                                                                                                                                                                                                                                                                          510 IK = 1.200
(IA(IK,2).NE.-1)
                                                                                                                                                                                                                                  F(KT1.EQ.0) GD TD
RITE(IOUT.507)
                                                                                                                                                                                                                                                                                                                                                                                                                                                              CALL CHCKIA
WE RUNNING THE 3-
IF (KTI-NE-0) - OR
IF (KTI-EQ-0
                                                       CALL INCARD
KCSAVE = KC + 1
MOVE EITHER THE TYPE
IA ARRAY
  .1.3)
.E.0.
                                                                                                                                                                                                                                                                                                                                                                                                      IF(IA(IK,2)
                                                                                                                        NAMES OF
                                                                                                       MOVEUP
                                                                                                                                                                                                                                                                                                                                    00 503
IOES =
                                                     LENGTH
                                                                                                                           PRINT
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506
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HITSOLSS HIT

D.1 MAIN Program (concluded)

CALL DOABC GO TO 30 10 IF (K234 *EQ. 0) GO TG 20 I SAVIS = I SPRNT I SPRNT = 0 CALL DO234 I SPRNT = 0 CALL DO234 I SPRNT = 0 CALL DO234 I SPRNT = 0 CALL PICK I 30 CONTINUE IF (I OPLOT *EQ. 0) GO TO 8 KC = KCSAVE CALL MCRL IF (I OPLOT *EQ. 0) GO TO 8 CALL HYSPLT GO TO 8 END

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SUBROUTINE ARTLU(/J/,/XT/,/XT/,/YA/,/YB/,/YBT/,/YC/,/YCT/,

1/YD/,/YJT/,/YE/,/YFT/,/YFT/,/YGT/,/YBT/,/YBT/,/YC/,/YCT/,

IMPLICIT REAL#8 (A-H.O-Z)

DIMENSION XT(2),YAT(2),YBT(2),YCT(2),YCT(2),YET(2),YFT(2),YGT(2),

1/YHT(2),YIT(2)

N=J

DO 101 F=1,4000

IF (X - XT(1+1)) 200,200,100

IF (X - XT(1+1)) / (XT(1+1) - XT(1))
                                                                                                                                                                                                                                                                                                          DO 101 [=1,4000]

DO 101 [=1,4000]

IF (X - XT([1]) / (XT([+1]) - XT([1])

GO TO (1,2,3,4,5,6,7,8,9,10), N

CONTINUE

Y [=YIT([])+P*(YIT([]+])-YIT([])

Y [=YIT([])+P*(YIT([]+])-YIT([])

Y G=YGT([])+P*(YGT([]+])-YGT([])

Y G=YGT([])+P*(YGT([]+])-YGT([])

Y C=YCT([])+P*(YGT([]+])-YGT([])

Y C=YCT([])+P*(YGT([]+])-YGT([])

Y C=YCT([])+P*(YGT([]+])-YGT([])

Y C=YCT([])+P*(YGT([]+])-YGT([])

GO TO 300

CONTINUE

C RETURN

END
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  CQ8F0N4FN1
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HITS0193 HITS0194	HITSO19	02)). HITS019	11S019	08)). HITSO19	11)), HITSO19	14)). HITS320	173). HITS020	20)), HITS020	23)), HIT 5026	26)), HIT 5020	29)). HTTS020				0202114	07773 HIT S020	10)). HITS021	13)), HITS021	16)). HITS021	19)). HITS021	22)), HITS021	25)), HITS021	281). HITS021	31)). HITS021	34)), HITS021	37)), HITS021	401), HITS022	43)), HITS022	461), HITS022	49)), HITS022	52)), HITS022	1TS022	58)) HITS022	601), HITS022	631), HITS022	66)). HITS022	69)), HITS023	72)), HITS023	75)). HITS023	ITS023	HITSO23	DO * XLAMI HITS023	* MO) * HITS053	0 + XNNP) HITSD23	FEXP(ZeboHIIS023	700011	*20CI	4205 I	115024 [TS.024
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NO LUN	EC / Q	Z	C) () HO.		у П П) (0	C	0	0		2	ָ קריים ביים	֓֞֜֜֜֜֝֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֡֓֓֡֓֓֓֓֡֓֡֓֡֓֡	بر 1000ء) 	ָּבֶּיבָ טַבָּי	OE		0E () HC) <u>=</u> 0	OEC) =0	OEC	08() !! O) HO) = O	الله) 30 ·	M M M) HO) 	OE(E C	ا ا ا	•0E(NX 11	Y.	0	2.00	Z C > \	•	1	L	ū
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                                                                                                                                                                                                                                                                                                        DISTRIBUTED VARIABLE
                                                                                                                                                                                                                                  GAUSSIAN
                                                                                                                                                                                                                                                                                                                                                                                                                                                    MAX. VALUE
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             ADD=1ADD+1
(IADD)=.5*(C(IT)+C(IV)
ADD=1ADD+1
                                                                                                                                                                                       DO 9 I=1.K234
IADD=1A(1.2)
ITYP=18(1.1ADD)
IF(ITYD-3)3.9.5
FOR ITYP=2 IT IS GAU
IT=IADD+2
IV=IT+1
TOL=3.*DSORT(B(IV))
IF(TOL-B(IT))9.9.4
                                                                                                                                                 DO 2 [=1,KD]
IF(ID(1,2))2,2,1
INB=INB+1
CONTINUE
DO 9 I=1,K234
                                                                                                                                                                                                                                                                                                                                      LT218(1,1T)
T=1T+1
                                                                                                                                                                                                                                                                                                                                                                                                                                                    VAR IS THE CALCULATE I
                                                                                                                                                                                                                                                                                                                                                         |S=[8(1,1T)
|V=1LT+[S-1
|T |S THE A
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                V=IT+ILT-1
                                                                                                                                                                                                                                                                                    8(11)=TOL
                                                                                                                                                                                                                                                                                                                              T=[ADD+4
                                                                                                                                                                                                                                                                                                                                                                                                                                          CONTINUE
                                                                                                                                                                                                                                                                                                                                                                   17 15 TH
17 15 TH
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1V 15 TH
                                                                                                                                                                                                                                                                                                                                                                                                                               VAR=C()
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D.10 Subroutine CROSSF (continued)
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KCDCUG = KC

VARY THE INDEPENDENT VARIABLES TWO AT A TIME

IF ([1JB.GT.0).AND.([DUMP.EQ.0)) GG TG 2C]

WRITE ([GUT.9014) ([J([.1].[=1].KD])

WRITE ([GUT.9014) ([J([.1].[=1].KD])

I *OEPENDENT VARIABLES *// (8X. 10112)
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AND E(Y(J) **2).
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LOGP WILL CREATE
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C(KRMJ) * VAR
+ C(KRP+J) **2
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K4808 = KCYBAR
IF ( IOPRNT + EQ+ 3 )
NTE KC DUE TO E(Y(J)) A
KC = KC + 2 * KD
                                                        +
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       KD3 = 3 * KD

D0 90 [=1,KM]

IOE = IA(I.1)

IR = IA(I.1)

IP I = I + 1

D0 80 J=IP1,K234

JOE = IA(J.1)

BB = B(IB+2) * B(JB+

BB = B(IB+2) * B(JB+

C VALUE PLUS AND MINUS T

D0 60 I2=1.2

DE(IOE) = B(IB+1) *

D0 60 J2 = 1.2

DE(JOE) = 3(J3+1) *
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INDEPEND
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1F((19.6T.0).AND,(IDUMP.EQ.C)) GO TO 208
1F((19.6T.0).AND,(IDUMP.EQ.C)) GO TO 208
WRITE (IOUT.9015) 10E. JOE. (C(KCOR+L). 1
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IF ([JJB.GT.0).AND, ([DUMP.EQ.0]) GO TO 836
WRITE ([DUT.9013) (C(KCSUMS+I).I = 1.KD)
WRITE ([DUT.9023) (C(KCSUMS+KD+I).I = 1.KD)
DO 751 I = 1.KD
DO 751 I = 1.KD
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CONTINUE
IF(IOPRNT,EQ.6) GO TO 900
KDAVE = (K2)
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JBOB = KC
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DO 8520 IDAV = 1.KDAVE

IDA = KCOV + IDAV

IF(IDA.GI.5020) WAITE(6.8500) IDA

8631 C.GRAMT(10x, 1 DA = *,15,1X* 1N D0234 WHICH EXCEEDS THE C ARRAST C. LDAN = 0.000

C. THE CARD FOR THIS READ IS DIRECTLY BEHIND THE NAME—TYPE—NOM—TO

C. TABLE LENGTH CARDS.

WRITE(IOUT.5020)

5031 CORRELATION: ***

102 RFAD (INC.9021)

103 RFAD (INC.9021)

104 X.5X* NUMBER* 5X.5X** NUMBER* 5X.2X** COEFFICIENT* *///)

103 RFAD (INC.9021)

104 RFAD (INC.9021)

105 RFAD (INC.9021)

1061. IDE2. RHG

5031 FORMAT(40X.5X.15.6X.5X.15.6X.2X.1PEII.6.//)

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CALL GCGR
IF(IGPRNT, EQ. 7) GG TO 804
IF((1J3+GT+0).4ND+(IDUMP+EQ+0))
#RITE(IGUT+6959)
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WRITE (1GUT,9002)

2 FORMAT(39H ILLEGAL C

CALL EXIT

LN(J) = 1SAV

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D0234
Subroutine
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HRITE(10 FORMAT(WITH CORRE	4	1510	- 25
Kaldis)		Ŧ.	1210) 4
WRITE(10UT,9012)(C(KCSUMS+1),1 = 1.KD		Ŧ	1510	1 0
RITE(1001,9023)(C(KCSUMS+KD+1),1		ī	0181	Ø P
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C7 CONTINUE		Ŧ	TS10	66
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K 11E (1001 • 69 69) 68 TE (1011 • 60 69) (10 (1 • 1) • 1 • 49		2 3	1151	90
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AN INDEPENDENT VARIABLES 1//62X, * DEPENDENT VARIABLES 1/	3	(•	1211	60
B8X*10112)		Ī	T511	10
CONTINUE		Ŧ	TS11	11
ALL GOCOR		I	1231	21
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71:0/100:1909/10/1000000000010-10-10-10-10-10-10-10-10-10		Ī	1101	n •€
503 CALL STODEVICIN		= =	TS11	17
900 CONTINUE		Ξ	TS11	18
	* * * *	HS S	1151	61
F(IDUMP.EQ.0) GG TG 2001		T	1211	0.0
#KITELIOO *050/ICIKIJ)*K 601 CONTINE		ZZ	1101	- ^ • •
	8 8 8	HS S	1211	10
IF(IJ9.EQ.0) RETURN		Ī	T311	24
F(1J91,E0.0) GO T		Ŧ	TS1:	S C
		Ti	1221	9 6
RITE(100T.80		7	1211	. E.
DRMAH(IHI . 50x . 1 4H** NOTICE + 4+.//		Ī	1211	0
30X, THE SPECIFICATION OF EITHER RHOT OR RHOX		H	7311	90
33X. VARIABLES 323 OR 321) OR BOTH AS BUTPUT VARIABLES		:	1151	- (C
40.04 "NETERNITATES UT-LOATING THE NUMBER OF	> <	:,	1101	7,0
JOYSTONIANY AND VARIANCES. THE CLEEL ING CANDED FOR AND AND AND DESCRIPTION OF SECURITY AND DESCRIPTION AND MEANING BOW.	- U		1101) 4
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30x**MDNTF CARLO SINC. ATIONS (MCALC # 0) TO OBTAIN	•		1511) (Q (M) (M)
30X . MEANINGFULL VALUES OF RHOT AND/OR RHOX. IF A TAYLO	S S S S S S S S S S S S S S S S S S S	•	TS11	37
30X SERIES APPROXIMATION OF THE PROJECTILE DISPERSION		T	1221	60 (M f
X**(MCALC H 1* Z* OK 5) IS CSED IN MUNIC CAN X**SIMULATIONS THE RHOT AND RHOX RESULTS ARE	ESS		1101	ზ (ე ე ძ
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308) MUST ACALL EXIT CALL EXIT CALL EXIT CALL EXIT C(KMBOB+1JAGB)=DSGRT((DXTJ-DE(301))**2+(DYTJ-DE(302))**2+ A(DZTJ-DE(373))**2) DG 221 IBGB = 1.8234 C(KMBO3+1JBOB+KD+2*(IBGB-1)*KD) = 0.000 C(KMBO3+1JBOB+2*IBGB*KD)=J.000 C(KMBO3+1JBOB+2*IBGB*KD)=J.000 IF(IOPANT.LT.3) GO TO 220 AVAR = (DSGRT(BVARI) + DSGRT(BVARZ) + DSGRT(BVAR3))/3. C(JBG3 + IJBGB) = 1.595769DG + AVAR C(JBG3 + IJBGB) = 0.4535209DG * AVAR + AVAR IF(IOPRNT.LT.4) GO TO 220 (IE 306, 307, 4 0 XTO = C(KMBGB + IBGB)
MBOB = MBOB + 1
IF (IGPRNT,LT,3) GO TO SO3
OE(301) = C(JBGB + IBGB)
BVAR1 = C(JBGB + IBGB)
BVAR1 = C(JBGB + IBGB)
GO TO SO3
OE(302) = C(KMBGB + IBGB)
MBOB = MBOB + IBGB)
MBOB = MBOB + IBGB)
MBOB = MBOB + IBGB)
OE(302) = C(JBGB + IBGB)
BVAR2 = C(JBGB + IBGB)
GO TO SO3
OE(302) = C(JBGB + KD + IBGB)
BVAR2 = C(JBGB + KD + IBGB)
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SO WRITE(IGUT.8000) 1.KD 555 IF(IDPRNT-LT-4) GO TO 220 KAR = (K234-1) * K234/2 DO 222 [BOB = 1.KAR C(KCDOUS+1JBOB+(1308-1)*KD) CONTINUE 000 Subroutine DO234 (continued) 50 TO 22 DO 503 1808 = 1,KD IF(1D(1808,1),EQ,306) (IF(1D(1808,1),EQ,307) (IF(1D(1805,1),EQ,308) (GO TO 503 OXTO = C(KM808 + 1808) . 1JB2 . (E0.0) 1 1,0008 = 1F(1,01,000 703 1 ₩808 505 503 508 222 223 504 508 504 221 225 601 D.13

(continued)
D0234
Subroutine
D.13

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A30X, THE SPECIFICATION OF EITHER RADY OR RADX (IE ...)

A30X, VARIABLES 318 OR 319) OR BOTH AS OUTPUT VARIABLES ...)

B30X, VARIABLES 318 OR 319) OR BOTH AS OUTPUT VARIABLES ...)

B30X, VARIABLES 318 OR 319) OR BOTH AS OUTPUT VARIABLES ...)

C30X, VARIABLES 318 OR AND RADY AND RADX AND AND RADX AND VARIANCES. PARTIAL DERIVATIVES OF RADT AND RADX OF F30X, VAHOULD BE UTILIZED IN MONTE CARLO SIMULATIONS (MCALC F30X, VAHOUR SERIES APPROXIMATION OF THE PROJECTILE ...)

H30X, VARIABLES APPROXIMATION OF THE PROJECTILE ...)

130X, VARIABLES APPROXIMATION OF THE PROJECTILE ...)

L30X, VARIABLES APPROXIMATION OF THE PROJECTILE ...)

L30X, VARIABLES APPROXIMATION OF THE PROJECTILE ...)

L30X, VARIABLES APPROXIMATION OF THE PROJECTILE ...)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              CALL EXIT
C(KMBOB+LJBOB)=DSQRT((DYX)-QE(304))**2+(DZXO-QE(305))**2)
DO 23 IBOB = 1, K234
C(KMBOB+LJBOB+KD+2*(IBOB-I)*KD) = 0.0D0
C(KMBOB+LJBOB+2*IBOB*KD)=0.0D0
IF (IOPRNT.LT.3) GO TO 243
AVAR = (DSQRT(BVAR1) + DSQRT(BVAR2))/2.
C(JBOR + IJBOB) = 1.253314D0 * AVAR
C(JBOR + IJBOB) = 2.42923367D0 * AVAR
IF (IOPRNT.LT.4) GO TO 249
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            WRITE(IOUT.610)
FORMAT(IHI.////.74HVARIABLES DYX AND
AINED AS EITHER TYPES 7 OR 8.//.1HI)
CALL EXIT
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   000
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              50
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             C(KCD0UB+1JB0B+(1B0B-1)*KD)
CONTINUE
                                                                                                                                                                                                                                                             + K0
                                                                                                                                                                                     GO TO 703
B + 1808)
+ 1808 + KD
              000
                                                                                                                                                                                                                                                                                                                                                                                                     GO TO 70
+ 1808)
1808 + M
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     66
IF(ID(IBOB.1).E0.309) G
IF(ID(IBOB.1).E0.310) G
GO TO 703
DYXO = C(KMBOB+IBOB)
MBOB = MBOB + I
IF(IOPRNT,LT.3) GO TO 7
OE(304) = C(JBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB + IBOB
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F (138.Eq.0) GO
ONTINUE
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        232 IBOB = 1
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            F ( MB08.E0.2)
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8.//.1H1)
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                                                                                                                                                                                                                                                                                                                                                                                                 ,2)+1),8(IA(I,2)+2),
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                                                                                                                                                                                                                                                                                                                               CONTINUE

WRITE(IOUT.9005)

WRITE(IOUT.9005)

WRITE(IOUT.FMT2) (BL.ID(I.1), I = 1.KD

WRITE(IOUT.FMT3) (C(KMBOB4I), I = 1.KD

WRITE(IOUT.9006) (BL.ID(I.1), I = 1.KD

IF (IOPRNI.6T.1) GO TO 380

WRITE(IOUT.9006) (BL.ID(I.1), I = 1.KD

DO 381 I = 1.K234

WRITE(IOUT.9007) IA(I.1), B(IA(I.2)+1).

A(C(KMBOB+2*KD*(I-1)+KD+L), L = 1.KD)

ARITE(IOUT.9008) (C(KMBOB+2*KD*I+L), L
                                                                                                                                                                                                                                                                                                                                                                                                                                     1.KD)
                                                                                                                                                                                                                                                              E IE
                                                                                              ( IE
                                                                                                                                                                                                                                                  dRITE(IDUT.8903)
FORMAT H1.//.38H VARIABLE RADX (I
CALL E. T
C(J808+1J808) = B(ID(IJ808.2)+1)
C(J808+1J908+K2) = d(ID(IJ808.2)+3)
IF(IOPRNT.EQ.3) GO TO 299
                                                                                                                                                                                                                                                                                                                           00000
                                                                                                              C(JBO8+IJBO3) = B(ID(IJBOB.2)+1)
C(JBO8+IJBOB+KD) = B(ID(IJBOB.2)+3)
IF (IOPRNT.EQ.3) GO TO 355
KAR = (K234-1)#K234/2
DO 302 IBOB = 1.KAR
                                                                                                                                                         00000
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                                                                                                                                                                                                                      ij
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                                                                                                                                                                                              LJJUD TRNT, EG.1) GG TG 350

JG 351 1808 = 1.8234

C(KMBG3+1JBG8+KD+2*(1808*1)2KJ) =

C(KMBG8+1JBG8+2*1BG8*KD) = 0.300

IF (IMPRNT, EG.2) GG TG 353

IF (IMPRNT, EG.2) GG TG 353

IF (IMPRNT, EG.2) GG TG 353

IF (IMPRNT, EG.2) GG TG 353
                                                                                               RADT
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                                                                                                                                                           H
                                                                                                                                                                                                                                                                                                       KAR = (K234-1)*K234/2
00 369 1808 = 1.KAR
C(KC00UB+1J808+(1908-1)*KD)
                                                                                            FORMAT(1H1.7/7.38H VARIABLE CALL EXIT
                                                                                                                                        C(KCD0UB+1J80B+(190B-1)*KD)
CONTINUE
IF ( 1JRA F)
                                                                                                                                                                                                                                                                                                                                                                                                                                      (10(1.1))
                                                                                                                                                                           F ( 1J84,E0.0) GO TO 299
ONTINUE
                    00
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                                                                                                                                                                                                                                                                                                                                                                                                                                METURN
WEITE(10UT.9009)
                     00
                      (1J83.E0.0)
308 = 1J83
Subroutine D0234
                               1 3908
                                                                                                                                                                                                                                                                     8003
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                                                                                                     8032
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HIT
B.41X.5X.*NUMBER*.5X.5X.*VALUE*.6X.4X.*OENSITY*.///)
III = 'R': 'Cair'
                                                                                                                                                                                                           .4,2X),/.5(26X,5(3X,1PE11.4,2X),/),/HI
                                                                                                                  IDE = IA(1:1)

KB = IA(1:2) + 1

ITL = IB(1:KB)

KC = IB(1:KB+1)

WRITE(IOUT-500;) IOE (C(KC-1+5).J=1.ITL)

FORMAT(IH1.49x.*** RANGE CHECK VALUES *****///.

A22x.6x.*CODE '.6x.7x.*!'.8x.7x.*2*.8x.7x.*3*.8x.7x.*4*.8x.7x.*5*./.

B22x.5x.*NUMBER*.5x.*5(5x.*VALUE*.6x).//)

FORMAT(22x.4x.15.6x.5(3x.1PE11.4.2x).//).
                     ID(10.2), INC.
KTI: K234, LABC(3)
                                                                                                                                                                                                                                                                                                          15.1X.
PROBABILITY DENSITY
SUBROUTINE EXTRA
IMPLICIT REAL*8 (A-H.O-Z)
COMMON /CARDCM/ 8(200), C(5000), IA(200.2),
I IOPRNT, IOUT, IY, KARSI(3), KA, KB, KC, KD, I
DIMENSION IB(2,200)
EQUIVALENCE (IB(1,1),8(1))
IF(KT1,EQ.0) GO TO 100
                                                                                                                                                                                                                                                                                                                                                                                    00 3 J = 1.ITL
WRITE(10UT,5004) J.C(KC-1+ITL+J).C(KC-1+J)
                                                                                                                                                                                                                                                                                                                                                                                                            CONTINUE
FORMAT(40x.6x,14.6x,2(3X,1PE11.4,2X)
                                                                                                                                                                                                                                                                                                            NUMBER.
                                                                                                                                                                                                                                                                                                           CODE
                                                                                                                                                                                                                                                                                       5
                                                                                                                                                                                                                                CONTINUE

IF(K234.E0.0) RETURN

OO 2 1 = 1. K234

IOE = IA(1.1)

KB = IA(1.2)

IF(IB(1.KB).NE.4) GO T

WRITE(IOUT.5003) IOE

FORMAT(IHI. 38X.****
                                                                                      VALUES
                                                                                                                                                                                                                                                                                                                                                                 ITL = [B(1,KB+4)
KC = [B(1,KB+5)
OG 3 J = 1,ITL
                                                                                    PRINT RANGE CHECK V
WRITE(IQUT.5000)
DO 1 I = 1.KT1
                                                                                                                                                                                                                                                                                                                                                                                                                                  RE TURN
END
                                                                                                                                                                                                                                                                                                                                                                                                 3
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FUNCTION FEXP(X)
IMPLICIT REAL#8'A-M, 0-Z)
IF(X *LT, -90,00) GO TO I
FEXD= DEXP(X)
FEXD= D.DO
RETURN
END

IIIS1428 IIITS1428 IIITS1428 IIITS1430 IITS1431 IITS1431 IITS1431

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SUBROUTINE FILLA (A, FCTR, PM, PT, CM, CV, NCELL)
IMPLICIT DEAL #8 (A-H, 0-Z)
DIMENSION A(2).5)
THIS POUTINE FILLS OUT THE OUTPUT ARRAY
CELL = 2, D0 *PT/FCTR
ENN=0.50
SUM1=7.50
SUM2=7.50
SUM1=7.50
SUM2=7.50
FIRE INCELL
A(I, 4)
D0 2 I=1, NCELL
ENN=KN1 (I, 4)
D0 2 I=1, NCELL
A(I, 5) = A(I, 4)/ENN
FIET
SUM1=SUM1+FI
SUM2=SUM2+FIFFIM
A(I, 5) = A(I, 5)
A(I, 5) = A(I, 5)
CHREQUELT
A(I, 1) = PM+PT* (2, *FIM/CELL+1,)
A(I, 2) = A(I, 1) -, 500*FCTR
A(I, 3) = A(I, 1) -, 500*FCTR
A(I, 3) = A(I, 2) + FCTR
CY=(SUM2-SUM1+*2) *FCTR*+2
CY=(SUM2-SUM1+*2) *FCTR*+2
CY=(SUM2-SUM1+*2) *FCTR*+2
CY=(SUM2-SUM1+*2) *FCTR*+2
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13)
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R .. 13)
NUMBER
NUMBER
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                                                                                                                                                                                                                                                                                                                                                                                           HEAD(IAT-165),IAT
                                                                                                                                                                                                                                                                                    HEAD( [ AT-100) . I AT
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            IAT
                                                                                                                                                                         HEAD(IAT).IAT
SUBRGUTINE FILLIN(IA .10UT)

IMPLICIT REAL*8 (A-H.O-Z)

COMMON/NAMES/HEAD(180)

IAT = IA

IF (IA.LT.0) IAT = - IA

IF (IA.LT.0) IAT = - IA

IF (IAT.6T.100) GG TG I

RETURN

CONTINUE

IF (IDUT.800) GG TG Z

WRITE(IDUT.800) GG TG Z

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WRITE(IDUT.800)
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       SUBROUTINE
IAPLICIT REAL#8(A
COMMON /CAROCM/
COMMON /INDEX/ K
IF( K234 •
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IA(200.2)
KCSUMS, KCDOUB, KCOV
                                                                                          B( NXK)
                                             *8(NX)) **2
                                                                                          47
                                                                                          BNX
         C(5030).
KCYBAR.
                                                      GO TO
                                             C (N2)
                                                                                          ** 2
SUBROUTINE GOUC
IMPLICIT REAL#8(A-H. 0-Z)
COMMON /CARDCM/ 8(200). (
COMMON [NDEX/ KC. K234.
                                                                                      NVARX(K)
                                                                                 N2D (1
                                                                                              NY = NVAR (I
C(NY) = C(NY)
RETURN
END
                                                                   B (NXJ)
                                                                                                   C(NY)
                       H 00 II
                                                                         1+7
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                                                      15( K1 •E
50 3 1 =
J = NVARX(J)
BNXJ = B(N
                                                                                 N2 = NXK = SUM
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HITS1560 HITS1561 HITS1562

SUBROUTING 61795 RETURN END

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SUBROUTINE G2440 RETURN END

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2987 L+8 (4-H F(6)C) RN/ (SPR	133))	80000000000000000000000000000000000000	CRW.EQ 0001C 1000 1000 6000 6000 6000
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Subroutine G2987 (continued) 500 CONTINUE 3 IFC = 0 CALL RW2987	CARACTER COLPOIS CINCREMENTAL COLPOIS	0000 002 002 002 002 002 003 003 003 003	DVXT = VXT - VXTFC DVXX = VXR - VXTFC DVXX = VYR - VYTFC DVXX = VXR - VYTFC DXTI = DXT - XBARTI DXTI = DXT - XBARTI DXTE = DXT - XBARTI DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART DXTE = DXT - XBART	= DYX - YBARX = DZX - ZBARX ************************************	#2 + DY11##2 #2 + DZX1##2 ##################################

HITSI666 HITSI6667 HITSI6667 HITSI667 HITSI673 HITSI673 HITSI673 HITSI673 HITSI673 HITSI673 HITSI673 HITSI680 HITSI680

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HITS
HITS SUBROUTINE CHECKS THE SAMPLE OUT PUT AGAINST THE INTERNALLY HITS SUBROUTINE REQUIRES KADD THE SAMPLE OUT PUT AGAINST THE INTERNALLY HITS SUBROUTINE CHECKS THE SAMPLE OUT PUT AGAINST THE INTERNALLY HITS SUBROUTINE CHECKS THE SAMPLE OUT PUT AGAINST THE INTERNALLY HITS GENERATED HISTOGRAM RANGES-IF A REJECT OCCURS IT SETS IER=-I HITS CHISS SUBROUTINE REQUIRES KADD THE NOMINAL BLOCK ADDRESS IN C = KCHITS CHISS SUBROUTINE REQUIRES KADD THE NOMINAL BLOCK ADDRESS IN C = KCHITS CHISS SUBROUTINE REQUIRES KADD THE NOMINAL BLOCK ADDRESS IN C = KCHITS CHISS SUBROUTINE REQUIRES KADD THE NOMINAL BLOCK ADDRESS IN C = KCHITS CHIPS CAMENCELL
                                                                                                                                                                                                                                                                                                                                      SO INCREMENT HISTOGRAMS
                                                                                                                                                ESS OF OUTPUT VARIABLE VALUE-CALCULATE ADDRESSES MEAN AND TOLERANCE VALUES IN C ARRAY
                                                                                                                                                                                                                                    VALID
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                                                                                                                                                                                                                                    I NCREMENTED - CHECK
                                                                                                                                                                                                                                                                                                           ADDRESS TEMPORARILY
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                                                                                                                                                                                                                                                             SAMPLE
                                                                                                                                                                                                                                                                                                                                      IS
                                                                                                                                                                            IYAR=IMN+KO
TOL=3,*DSQRT(C(IVAR))
FJ=(OE(IAJD)-C(IMN)+TOL)*,5*ENN/TOL
IF ( FJ ) 4,77,77
                                                                                                                                                                                                                                                                                                                                      SAMPLE
                                                                                                                        ŧ
                                                                                                                                                                                                                                                             REJECT
                                                                                                                                                                                                                                  8
                                                                                                                      + (KADD
                                                                                                                                                                                                                                                                                                                                      무
                                                                                                                                                                                                                                 J IS HISTOGRAM INTERVAL
IF(J)4,4,2
IF(J-NCELL)3,3,4
IF J LT ZERO OR GT NCELL
IRI(I)=IRI(I)+1
                                                                                                                      K234 + KD
                                                                                                                                                                                                                                                                                                                                      REACHED
                                                                                                                                                                                                                                                                                                            CELL
                                                                                                                                                IADD IS ADDRESS
OF VARIABLE MEAN
                                                                                                                                                                                                                                                                                                                                             DO 5 1=1,KO
L=IDT(1)
IDI(L)=IDI(L)+1
DO 6 1=1,K234
                                                                                                                                                                                                                                                                                                         STORE HISTOGRAM IDT(1)=[BN+J-1
                                                                                                                                                                                                                                                                                                                                                                                           III(L)=III(L)+1
RETURN
END
                                                                                                                                                                                                                                                                                                                            IBN=IBN+NCELL
IF THIS POINT
                                                                                                                              DO 1 I=1,KD
IADO=ID([,1)
                                                                                                                      LADD=2*KD*
                                                                                                                                                                 MN=LADD+I
                                                                                                                                                                                                                                                                               0=(1)101
                                                                                                                                                                                                                                                                                                                                                                                 L= IIT(I)
                                                                                                                                                                                                                                                                                                  RETURN
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J=FJ
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HSTG2(IER)	HITS1728
EFFICE ABANTAS (A-4)OLS. Description (B)OSO. C(SSSS).TAROS. V. TO(10.2).TNC.TOPRNT.T	17.
Y = KARS (3) = KA = KB = KC = KD = KT = KZ34 = LABC (3)	173
COMMON/DEC/DE (600)	173
COMMON/IMCH/ID1(200),ID2(200),II1(400),II2(400),IDT(10),IIT(20	173
R1(1').[52(10).NTRIAL.NCELL.MCALC.MCOPT.IRJ1.IRJ2.IN8.NCC.NR	173
QUIVALENCE (KADD.KC)	173
THIS RUUTINE CHECKS THE SAMPLE DUTPUT AGAINST THE USER SPEC	1 / 3
NN#NCELL 0.11-	173
	1
10(1.2)	174
CHECK IF IT IS A TYPE B VARIABLE	174
F(L)8.8.2	174
F IT IS NOT A TYPE B CHECK IF IT PASSED THE PREVIOUS TIME	174
(IDT(I))4.4.1	174
TOTAL TOTAL STATE TOTAL DESTOYS THE TOTAL TO TAKE THE TAK	*
FORE PASS IT AGAIN	4 %
	4 6
0-10-11	4 / 4
	17.
**************************************	100
IS THE HISTOGRAM INTERVAL NUMBER CHECK IF VALID	175
T(_) + + + 0	175
F(J+NCELL)5.5.4	175
182(1)=182(1)+1	175
וויישם	175
Nanta	175
1-1+181+(1)	175
	175
I'M GETS HERE I'T IS SUCCESSFUL SO INCHEMENT HISTOGRAMS	0/1
0 6 I=I • KD	9/1
= 107([]	146
102(1-1-1024	9
	175
2(r)=112(r)+1	176
ETURN	176
QN	175

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. I=1.NCELL
                             . INC
K234
                                                                                                J.(ZTITLE(1.J), I=1.20 )
, 1P10E12.4./.12X,1P10E12.4)
                                                                            ZTITLE
                                                                                                                                         J='.13. '15X '1P4E12.4
                    COMMON /CARDCM / B(200) , C(5000)

1 . IOPRNT , IOUT , IY .KARSI(3) , KA

2 . LABC(3)

NCELLI =ZIITLE(18.1) +1

WRITE(IOUT.1500)

FORMAT(1H1)

WRITE(IOUT.1000)
                                                                                                                    WRITE(IGUT 500)
WRITE(IGUT-1002 )J . ((ZDATAD( I: L
SUBROUTINE HYSPLT
IMPLICIT REAL * 8(A-H
COMMON/ HISPLT/ IOPLOT
                                                                                                                            ZOATAO
I = 4 '/
EETURN
                                                                                               WRITE(IDUT .1001)
FORMAT("C".15, 6
                                                                                                                                        FORMAT(
                                                                                                                                       1002
                                                                           1000
                                                              1500
                                                                                               1001
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LABC(3)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 10
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   3
SUBROUTINE TWCARD

I MPLICIT REAL#9 (A-H-D-Z)

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ABAR = DSORT(TRIM##2 + PNITRI##2)
PNITRR = ZATAN2(PNITRI,TRIM)
CONTINUE
ALPTRM = RTRIM * ABAR /RFAC
PTPR = PNITRR + PHIROL
BETTRM = ALPTRM * DSIN( PTPR )
ALPTRM = ALFTRM * DCOS( PTPR )
IF(IOUMP ,EQ. I ) WRITE(6,100)
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DELW = P - PII /
XLAMO = .5D0* (CMTHT
DELLAM = PII /4.D0/
W1 = W0 - DELW
W2 = W0 + OELW
AA = ALPHO - ALPTR
XLAMI = XLAMO + D
XLAMZ = XLAMO - D
BB = BETAM - D
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R2 = (-W0 * R
IF(IDUMP .EQ.1) W1
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HITS2068 HITS2069 HITS2070

D.28 Subroutine INCON (concluded)

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D.29 Subroutine INCONF (concluded)

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.30 Subroutine INITIL (concluded)

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.32 Subroutine LOADER (concluded)
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INTEGRATE

SUBROUTINE MCRL

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IIY*KARSI(3)*KA*KB*KC*KD*KTI*KZ34.LABC(3)

IIY*KARSI(3)*KA*KB*KC*KD*KTI*KZ34.LABC(3)

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WRITE ( 10UT.9003) (C(1), [#4991.JC)
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SUBPOUTINE MOVEUP

IMPLICIT REAL*8 (A-H.O-Z)

COMMON /CARDCM/ 8(202), C(5030), IA(209,2), ID(

I IOPRNT, IOUT, IV, KARSI(3), KA, KB, KC, KD, KTI

DIMENSION IB(2,200)

DIMENSION IB(2,200)

DIMENSION IB(2,200)

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IF THERE WERE ANY TYPE I, MOVE THEM UP TO THE START

IF (KTI = 0

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IN KTIR = 1

JI = KARSI(KTIR)

JSI = IA(XIR)

JSI = IA(XIR)

IA(KTIR,1) = IA(JI,2)

IA(KTIR,1) = JSI

IA(J1,2) = JS2

IF (KTIR -LT, KTI ) GO TO 10

GO TO 50

CONTINUE

IF (K234 -EQ. 0) GO TO 50

CRUN THRU IA, GET SUBSCRIPT OF B, IF TYPE 2, 3, C
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100), C(5000), IA(200.2), ID(10.2), INC, HITSESTS

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REAL#8(A-H. D-Z)
Cardom/ 8(200), C(5000), IA(200.2), ID(10.2), INC.
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IF(II.NE.JJ) GO
WRITE(IDUT.99) I
FORMAT( //... DC
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FUNCTION NMEAN(I)
IMPLICIT REAL#8(A-H. 0-Z)
COMMON /CARDCM/ 9(200). C(5000). IA(200.2)
COMMON /INDEX/ KD. K234. KCYBAR. KCSUMS. KCDOUB. KCOV
NMEAN= KCSUMS+I
RETUPN
END

HITS2605 HITS2605 HITS2605 HITS2607 HITS2609 HITS2609 FUNCTION NVAR(I)

IMPLICIT REAL*8(A-H, D-Z)

COMMON /CARDCM/ B(200), C(5000), IA(200,2)

COMMON /INDEX/ K7, K234, KCYBAR, KCSUMS, KCDOUB, KCOV

NVAR= KCSUMS +KD +I

RETURN
END

HITS2612 HITS2612 HITS2614 HITS2614 HITS2616 HITS2616

FUNCTION NVARX(I)
IMPLICIT REAL#8(A-H, 0-Z)
COMMON /CARDCM/ B(200), C(5000), IA(200,2)
COMMON /INDEX/ KD, K234, KCYBAR, KCSUMS, KCDOUB, KCOV
NVARX= IA(I,2) +3
RETURN
END

HITS2619 HITS2620 HITS2621 HITS2621 HITS2623 HITS2623

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IA(200.2) KCSUMS, KCDOUB, KCOV FUNCTION NID(I.J)
IMPLICIT REAL*8(A-H. D-Z)
COMMON /CARDCM/ B(20). C(5030).
COMMON /INDEX/ KD. K234. KCYBAR.
NID= KCYBAR+ (2*J-I)*K3 +I
RETURN

HITS2625 HITS2627 HITS2628 HITS2628 HITS2630 HITS2631

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IA (200,2)
KCSUMS, KCDGUB.
FUNCTION N2D(I, JJ, KK)
IMPLICIT REAL*8(A-H, O-Z)
COMMON /CARDCM/ 8(202), C(5000), I
COMMON /INDEX/ KD, K234, KCYBAR, K
IF( KK,LT, JJ) GO TO I
J= JJ
K= KK
GO TO Z
J= KK
K= JJ
CONTINUE
IF( J, NE, K) GO TO 3
N2D= KCYBAR + 2* J *KD +I
RETURN
CONTINUE
JI= J-1
NSUM= NSUM + K234 - JK
CONTINUE
NSUM= NSUM + K234 - JK
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NSUM= NSUM + K234 - JK
CONTINUE
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HITS2657 HITS2657 HITS2659 HITS2660 HITS2660 HITS2664 HITS2664 HITS2665 HITS2665 SUBROUTINE PICK1

IMPLICIT REAL*8 (A-H.O-Z)

COMMON /CARDCM/ 8(200), C(5000), IA(200.2), ID(10.2), INC.

1 IOPRNT, ICUT, IY, KARSI(3), E.V. KB, KC, KD, KTI, K234, LABG(3)

CALL G2987

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LAIA(I.2)
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                                                                                                                                IV=ID(I.1)
IMN=LADD + I
IVAR=IMN+KD
PV=C(IVAR)
PN=C(INN)
PN=C(IMN)
FCTR = 2.0D0 # P
NRR=IRI(I)
GO TO 9
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PT=8(L+2)
PV=3(L+3;
FCTR = 2.000
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L=ID(I,2)
CHECK IF I
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NRR=[R2(I)
GO TO 8
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K234. KCYBAR. KCSUMS. KCDOUB. KCOV
                    RETURN
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SUBROUTINE QCOR
IMPLICIT PEAL #8(A-H, 0-Z)
COMMON /CARDCM/ B(200),
COMMON /INDEX/ KD, K234,
                                                                        N2)
                                                                                                DELP
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                            DEL = 0.00
DELP= 0.00
                                                       = N2D( I.)
= N1D( I.K)
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C(NC)
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                K1 = K234
IF( K1 • E0
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DELP+
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327-

FUNCTION RANDOM(X)
IMPLICIT REAL#8(A-H*O-Z)
CALL PANDU(IX*IY* X)
IX= IY
RANDOM=X
RETURN
ENTRY RAND(IX)
RETURN
END

HITS2771 HITS2772 HITS2773 HITS2774 HITS2775 HITS2775

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HITS2788 HITS2789 HITS2790 HITS2791 HITS2792	11 52 79 11 52 79 11 52 79	11 5279 17 5279 17 5279	175280 175280 175280	175280	175280 [TS280	175280 175280	175280	175281 175281	115281	175281	ITS281	115281 175281	115282 115282	115282	IT 5282	175282	TT5282	115232 1TS232	ITS282	T5283	しゅんないし	115283	11 5 2 6 3 17 5 2 8 3 [7 5 2 8 3
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HITS2904 HITS2908 HITS2909 HITS2910 HITS2911 HITS2911

IF A VALUE CANT BE FOUND IN 20 TRYS QUIT 203 FORMAT(10x. TYPE 4 RANDOM SAMPLE ERROR")
CALL EXIT
CALL EXIT
RETURN
END

Subroutine SAMPLE (concluded)

D.47

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SUBROUTINE SPRNT IMPLICIT REAL#8 (A-H, O-Z) COMMON/NAMES/HEAD(180) DIMENSION UNITS1(132),UNITS2(48), UNITS(180) DIMENSION UNITS1(1), UNITS(1), UNITS2(1), UNITS(133)) COMMON/OEC/OE(600) DIMENSION IOE(2,600) EQUIVALENCE (10E(2,600)	CARDCW/ BB(200) NIT IDUT IY KARS IFOR IY KARS IFOR IY KARS IFOR IY KARS IY IY KARS IY IY IY IY IY IY IY I	RITE(1001-503) RITE(1001-503) RITE(1001-506)(HEAD(1+1FOR),10E(1,1+200),UNITS(1+1FOR),1=1,1FOR FOR = 1FOR + 1FOR3 RITE(1001-504)

.48 Subroutine SPRNT (concluded)

HITS2963 HITS2965 HITS2965 HITS2967 HITS2969 HITS2970 HITS2972 HITS2972 HITS2972 HITS2972 HITS2973	07675 I JH
WRITE([DUT.505](HEAD(I+IFOR).DE(I+300).UNITS(I+IFOR).I=1.1FOR4) FORMAT(1H1.38 X.42H444 PROJECTILE DISPERSION CASE SUMMARY 444) FORMAT(1H0.48 X.23HFIRE CONTROL PARAMETERS) FORMAT(1H0.49 X.21HREAL WORLD PARAMETERS) FORMAT(1H0.49 X.21HREAL WORLD PARAMETERS) FORMAT(1H0.51 X.16HS YSTEMS CONTROLS) IFOR = IFOR + IFOR4 WRITE(1DUT.505)(HEAD(I+IFOR).DE(I+399).UNITS(I+IFOR).I=1.IFOR5) IFOR = IFOR + IFOR5 FORMAT(1H.49 X.19HCOMPUTED QUANTITIES) FORMAT(1H.49 X.19HCOMPUTED QUANTITIES) FORMAT(1H.49 X.19HCOMPUTED QUANTITIES) FORMAT(1H.49 X.19HCOMPUTED QUANTITIES) FORMAT(1H.49 X.19HCOMPUTED QUANTITIES)	RETURN
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HITS2977
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HITS2986
SUBROUTINE STDDEV(A,K,KD,10UT)
[MPLICIT REAL#9 (A-H,0+2)
[MFNSION B(10)
B(K) = DSORT(A)
IF(K,NE,KD) RETURN
WRITE(IOUT,8887)(R(I), I = 1,KD)
WRITE(IOUT,8888)(B(I),8(I),1=1,KD)
WRITE(IOUT,8888)(B(I),8(I),1=1,KD)
WRITE(IOUT,8888)(B(I),8(I),1=1,KD)
FORMAT(IH1,9HSTD, DEV,1X,1P1)E12,4)
FORMAT(IH1,9HSTD, DEV,3X,1STANDARD DEVIATIONS WITH HIGHER PRECISION**/)
FORMAT(IH1,1PE12,4,5X,D25,16)
RETURN
END
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BETTE TO COLOR OF SOME SECTION OF THE PARTY

SUBROUTINE STOREC

IMPLICIT REAL*8 (A-H.0-Z)
COMMON /CARDCM/ B(200), C(5000), IA(200.2), ID(10.2), INC.
COMMON /CARDCM/ B(200), C(5000), EA(200.2), ID(10.2), INC.
I IOPRNT, IOUT, IY, KARSI(3), KA, KB, KC, KD, KTI, K234, LABC(3)

COMMON/OEC/DE(600)

PLACE THE KD DEPENDENT VARIABLES INTO THE C ARRAY.

DO 10 10 1=1,KD

DO 10 10 1=1,KD

DO 10 10 11,1)

KC = KC + 1

IF(KC GT.5000) WRITE(IOUT.9000) KC

IF(KC GT.5000) WRITE(IOUT.9000) KC

C(KC) = OF(JOE)

10 CONTINUE

RETURN

END U

TG1795 SUBROUTINE RETURN ENO

Subroutine TG1795

D.51

Subroutine TG2440

D.52

SUBROUTINE TG2443 RETURN END

D.53 Subroutine TG2987

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.54 Subroutine TRAJT

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D.54 Subroutine TRAJT (concluded)

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SUBROUTINE TANTV ( IAW, IAY, LT, KBR )

IMPLICIT REAL+8 (A-H+0-Z)

COMMON (CARDCM/ B(200), C(500), IA(200,2), ID(10,2), INC,

I COMMON (CARDCM/ B(200), C(500), IA(200,2), ID(10,2), INC,

I SWF = 0.0D0

SYWF = 0.0D0

SYWF = 0.0D0

DO 10 I=1.LT

K = IAW + I

SWF = SWF + C(K)

I 3 SYWF + C(J) + C(K)

I 3 SYWF = SYWF + C(J) + C(K)

I 4 X + I

SYWF = SYWF + C(J) + C(K)

I 5 SYWF = SYWF + C(J) + C(H)

I 6 WER + I) = EY

C VARIANCE - SYWF / SWF - EY**2

C TOLERANCE - B(KBR+3) = SYSWF / SWF - EY**2

C TOLERANCE - B(KBR+3) = 3.0D0 * DSORT ( B(KBR+3) )

B KBR+2) = 3.0D0 * DSORT ( B(KBR+3) )

B KBR+2) = 3.0D0 * DSORT ( B(KBR+3) )
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                                                                                                                                             SUBROUTINE VXT(VX .T .
IMPLICIT REAL * 8(A-H
COMMON/OEC/OE(503)
EQUIVALENCE (IDUMP
F2 = 2.00 * F
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DSORT(VIWX2 *
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CONTINUE
WRITE(6.1001)
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RETURN
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FORMAT
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SUBROUTINE WIND(VX . T . X. WZ. WX.VO. VZ . Z)

IMPLICIT REAL * 8(A-H. O -Z)

V:WX = VO -WX

VZ = WZ + (1.DO - (VX -WX)/ VOWX)

Z = WZ / VOWX * (VO * T - X)

END

END

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FUNCTION ZATANZ(RI, R2)

IMPLICIT REAL # 8(A-H, 0 -Z)

IF(RI .NE, 3.) GO TO I

IF(RZ .NE, 3.)

ZATANZ=3.00

RETURN
ZATANZ= DATANZ(RI, R2)

RETURN
END

HITS3555 HITS3555 HITS3556 HITS3558 HITS3559 HITS3550 HITS3560 HITS3560

-355-

FUNCTION ZZ(CNA, CDB, CAYD, VO, EMP, ICNCL)
IMPLICIT REAL * 8 (A-H, 0-Z)
IF (ICNCL, EQ.1) GO TO 1
ZZ = CNA * VO/EMP
RETURN
CLA = CNA - (CD8 + CAYD/VO/VO)
ZZ = CLA * VO/EMP
RETURN
END

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